

AD-A102 052

STANFORD UNIV CA DEPT OF STATISTICS
TABLES OF SIGNIFICANCE POINTS FOR THE VARIANCE-WEIGHTED KOLMOGOROV-ETC(U)
FEB 81 M NIEDERHAUSEN
N00014-76-C-0475

F/G 12/1

NL

UNCLASSIFIED

TR-298

100 1
200 2
300 3

END
DATE
COMPLETED
8 81
DRAFT

AD A102052

TABLES OF SIGNIFICANCE POINTS FOR THE VARIANCE-WEIGHTED
KOLMOGOROV-SMIRNOV STATISTICS

By

Heinrich Niederhausen

TECHNICAL REPORT NO. 298

FEBRUARY 19, 1981

Prepared Under Contract
N00014-76-C-0475 (NR-042-267)
For the Office of Naval Research

Herbert Solomon, Project Director

Reproduction in Whole or in Part is Permitted
for any Purpose of the United States Government

DEPARTMENT OF STATISTICS
STANFORD UNIVERSITY
STANFORD, CALIFORNIA

Contents:

	Page
Introduction	1
1. One sample tests:	7
1.1 Sheffer polynomials for D	7
1.2 Recursions	8
1.3 Rényi-type distributions	10
2. Two sample tests:	13
2.1 Sheffer polynomials for V	13
2.2 Recursions	14
2.3 Rényi-type distributions	15
3. The variance-weighted Kolmogorov-Smirnov tests	17
4. Tables.	22
Appendix	48
References	55

Accession For	
NTIS GRA&I	<input checked="" type="checkbox"/>
DTIC TAB	<input type="checkbox"/>
Unannounced	<input type="checkbox"/>
Justification	
By	
Distribution/	
Availability Codes	
Dist	Avail and/or Special
A	

Notations:

\mathbb{Z} stands for the set of all integers,

\mathbb{R} for the real numbers,

$\mathbb{N}_0 := \{n \in \mathbb{Z}, n \geq 0\}$,

$\mathbb{N}_1 := \{n \in \mathbb{Z}, n \geq 1\}$,

$x \wedge y := \min\{x, y\}$,

$x \vee y := \max\{x, y\}$,

$(x)_+ := \max\{0, x\}$,

$(x)_- := \min\{0, x\}$,

$\lceil x \rceil := \min\{i \in \mathbb{Z} \mid i \geq x\}$,

$\lfloor x \rfloor := \max\{i \in \mathbb{Z} \mid i \leq x\}$,

$\binom{x}{n} := \frac{x(x-1) \cdots (x-n+1)}{n!}$ for all $n \in \mathbb{N}_1$; $\binom{x}{0} := 1$; $\binom{x}{z} := 0$ for all $z \notin \mathbb{N}_0$,

For the values of a function $v: \mathbb{N}_0 \rightarrow \mathbb{R}$ we use both notations $v(i)$

and v_i .

Tables of Significance Points for the Variance-Weighted

Kolmogorov-Smirnov Statistics

By

Heinrich Niederhausen

1. Introduction.

Let X_1, \dots, X_M be i.i.d. random variables with continuous distribution function F and empirical distribution function

$$F_X(x) = M^{-1} \sum_{i=1}^M 1_{(-\infty, x]}(X_i) .$$

The goodness-of-fit statistic

$$W_M^+ = \sup_{\theta_1 \leq F(x) \leq \theta_2} \frac{F_X(x) - F(x)}{\sqrt{F(x)(1-F(x))}}$$

has been shown to be asymptotically minimax (with respect to a certain loss function) by A.A. Borokov and N.M. Sycheva (1968). They also give some exact significance points and the asymptotic distribution of $\sqrt{M} W_M^+$. Beside W_M^+ , we consider the following related statistics:

$$W_M = \sup_{\theta_1 \leq F(x) \leq \theta_2} \frac{|F_X(x) - F(x)|}{\sqrt{F(x)(1-F(x))}}$$

$$\tilde{W}_M^+ = \sup_{\theta_1 \leq F_X(x) \leq \theta_2} \frac{F_X(x) - F(x)}{\sqrt{F(x)(1-F(x))}}$$

$$\tilde{W}_M = \sup_{\theta_1 \leq F_X(x) \leq \theta_2} \frac{|F_X(x) - F(x)|}{\sqrt{F(x)(1-F(x))}}$$

$$W_{M,N}^+ = \sup_{\theta_1 \leq F_V(x) \leq \theta_2} \frac{|F_X(x) - F_Y(x)|}{\sqrt{F_V(x)(1-F_V(x))}}$$

$$W_{M,N} = \sup_{\theta_1 \leq F_V(x) \leq \theta_2} \frac{|F_X(x) - F_Y(x)|}{\sqrt{F_V(x)(1-F_V(x))}}$$

$$\tilde{W}_{M,N}^+ = \sup_{\theta_1 \leq F_X(x) \leq \theta_2} \frac{F_X(x) - F_Y(x)}{\sqrt{F_V(x)(1-F_V(x))}}$$

$$\tilde{W}_{M,N} = \sup_{\theta_1 \leq F_X(x) \leq \theta_2} \frac{|F_X(x) - F_Y(x)|}{\sqrt{F_V(x)(1-F_V(x))}} ,$$

where Y_1, \dots, Y_N is a second independent sample with the same distribution function, and V_1, \dots, V_{M+N} is the combined sample. We call all these statistics variance-weighted Kolmogorov-Smirnov tests. In [10], we derived some methods to compute the exact distribution of such tests. Using those methods, we computed tables for the significance points of

$$(1) \quad \sqrt{M} W_M^+, \sqrt{M} \tilde{W}_M, \sqrt{M} \tilde{W}_M^+, \sqrt{M} \tilde{W}_M, \sqrt{MN/(M+N)} W_{M,N}^+, \sqrt{MN/(M+N)} \tilde{W}_{M,N}, \\ \sqrt{MN/(M+N)} \tilde{W}_{M,N}^+ \text{ and } \sqrt{MN/(M+N)} \tilde{W}_{M,N} .$$

Let Z be any of the eight statistics in (1). Let

$$P(z) = P(Z \leq z) .$$

For each $\alpha = .9, .95$ and $.99$ we try to find z_α such that $P(z_\alpha) = \alpha$. But the variance-weighted Kolmogorov-Smirnov distributions are discontinuous, even in the one-sample case. Therefore, we give $P(z_\alpha)$ and z_α in the tables, where $P(z_\alpha)$ is smaller than α . After each z_α , a single digit D is printed. If the last digit of z_α is increased by D , a \bar{z}_α is obtained, such that $P(\bar{z}_\alpha) \geq \alpha$. $P(\bar{z}_\alpha)$ is also listed. All numbers are rounded in the last digit.

In all the tables we chose $\theta_1 = 1 - \theta_2 = \theta$ for $\theta = 0, 0.01, 0.05, 0.1$ and 0.25 . In \tilde{W}_M^+ , \tilde{W}_M , $\tilde{W}_{M,N}^+$ and $\tilde{W}_{M,N}$ we have to take the supremum over $\theta \leq F_X(x) \leq 1 - \theta$. Thus, we have to replace θ by d/M , where the integer d is chosen such that d/M comes close to θ (see (3.2)). Analogously, replace θ by $d/(M+N)$ in $W_{M,N}^+$ and $W_{M,N}$.

In the two sample case, all tables are given for

$$M = 2, 3, 4, \dots, 10 ; \quad N = 2, 3, 4, \dots, M$$

$$M = 15, 20, 25, \dots, 50; \quad N = M, M-1, M-2, \dots, M-5$$

$$M = 100, 500 ; \quad N = M .$$

If for small M the table for a certain θ does not differ from the preceding table (with smaller θ), then this part of the table is omitted.

In the one sample, the same values of M are used, but the sample length $M = 500$ is omitted. The computer proved to be too slow for this case (and the desired accuracy).

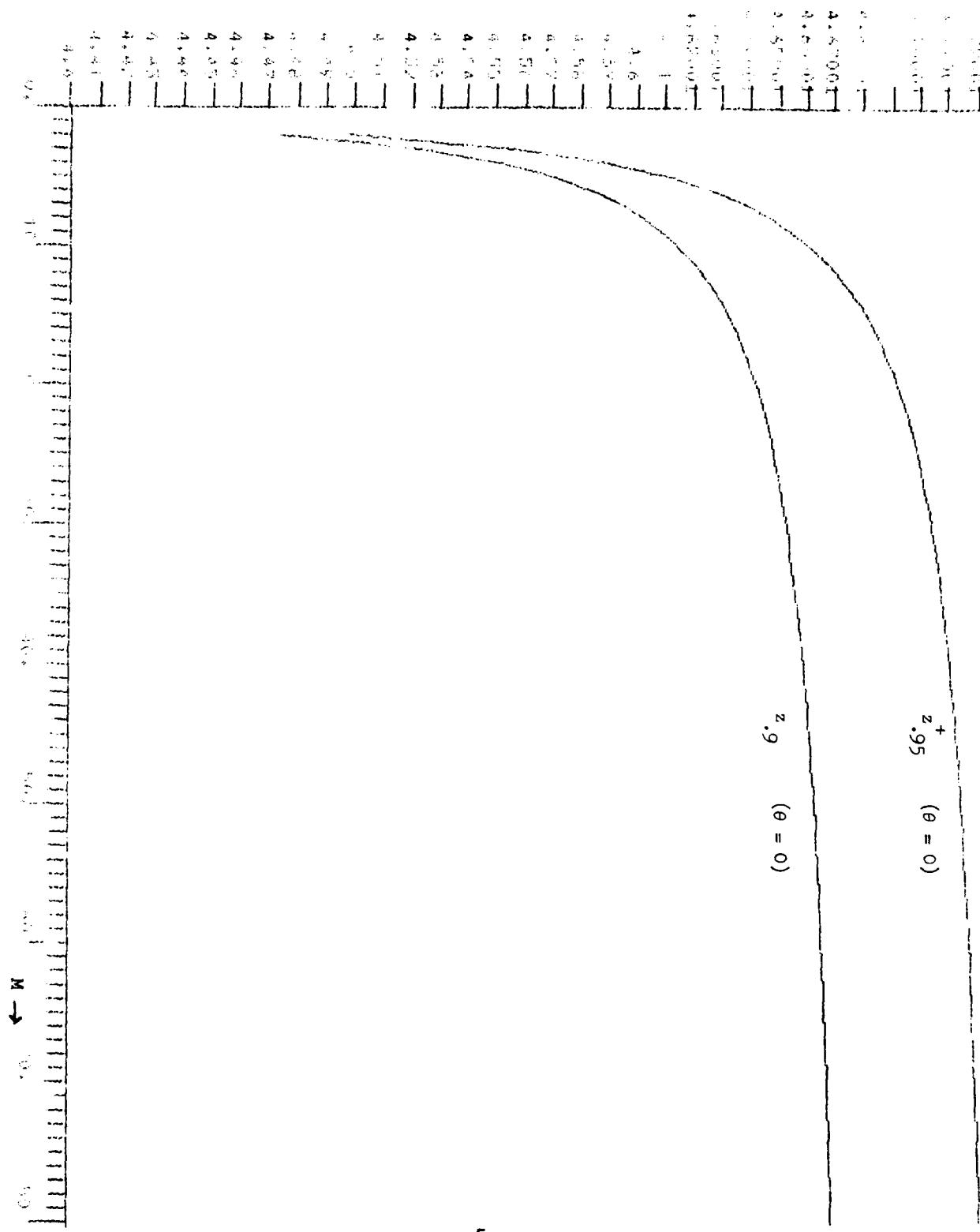
For large sample sizes, a significance value $z_{1-\gamma}$ of a two sided statistic can be approximated by $z_{1-\gamma/2}^+$ of the corresponding one sided statistic. The larger the θ , the better the approximation. Despite "bad" asymptotic behavior, this approximation is practically satisfying even for $\theta = 0$. For this case, the computer drawing on the next page shows $z_{.9}$ and $z_{.95}^+$ for $M = 2, \dots, 80$, where

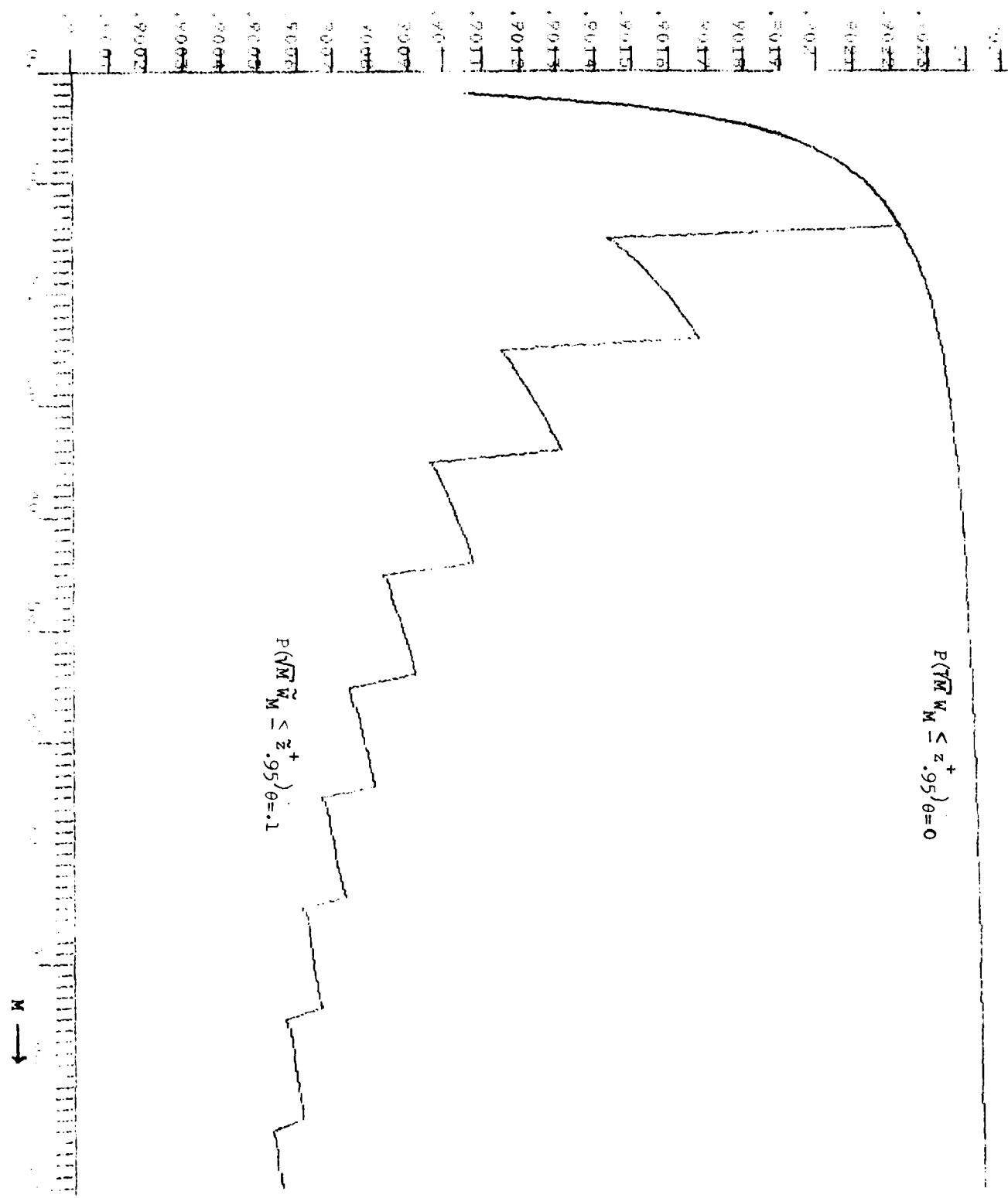
$$P(\sqrt{M} W_M \leq z_{.9})_{\theta=0} \approx .9 \text{ and } P(\sqrt{M} W_M^+ \leq z_{.95}^+)_{\theta=0} \approx .95.$$

We demonstrate on page 6 what happens if $z_{.95}^+$ (which is much faster to compute) is used as an approximation for $z_{.9}$: We plotted M against $P(\sqrt{M} W_M \leq z_{.95}^+)_{\theta=0}$ for $M = 2, \dots, 100$. To illustrate the effect of a larger θ , we plotted also $P(\sqrt{M} \tilde{W}_M \leq z_{.95}^+)_{\theta=1}$. The jumps come from the approximation of θ by d/M .

We repeat that part of [10], which is necessary to understand the algorithms. Chapter 3 gives an overview over the significance points by small tables. The large tables are computed in the same way.

All computations are done on a pdp 11 computer, using 16 significant digits. The reader can compare the tables for $\sqrt{M} W_M^+$ with table 1 and 2 of A.A. Borokov and N.M. Sycheva (1968). With the exception of one printing error, their numbers differ at most by 1 in the last given digit. The case $\theta = 0$ for $\sqrt{M} W_M$ has been considered by M. Noé (1972). His method of computation is close to ours for all two-sided one sample statistics in (1), except for special cases, see 3.





1. One sample tests.

1.1. Sheffer polynomials for D.

Let μ and ν be monotone non-decreasing functions from \mathbb{N}_0 into \mathbb{R} , satisfying $0 \leq \nu_0 \leq \mu_0$ and $\nu_i < \mu_{i-1} \quad \forall i \in \mathbb{N}_1$. The following functions define a μ -Sheffer sequence (see (A.12)) for the derivative operator D :

$$p(x) \mapsto \frac{d}{dx} p(x)$$

$$f_0(x) := \begin{cases} 1 & \text{if } x \leq 0 \\ 0 & \text{else,} \end{cases}$$

and

$$f_n(x) := \begin{cases} \int_{\nu(n)}^{x \wedge \mu(n-1)} \int_{\nu(n-1)}^{u_n \wedge \mu(n-2)} \cdots \int_{\nu(1)}^{u_2 \wedge \mu(0)} 1 du_1 \cdots du_n & \text{if } x \leq \mu_n \\ 0 & \text{else} \end{cases}$$

for all $n \in \mathbb{N}_1$. Obviously, $f_n(\nu_n) = \delta_{0,n}$, hence, (f_n) has roots in ν (see (A.14)).

Denote by $U_{(i)}$ the i -th order statistic of a size M random sample from $U(0,1)$. If $\mu_{M-1} \leq 1$, then

$$\begin{aligned} (1.1) \quad f_M(\mu_{M-1}) &= P(\nu_1 \leq U_{(1)} \leq \mu_{i-1} \quad \forall i = 1, \dots, M) / M! \\ &= f_M(\mu_M). \end{aligned}$$

1.2. Recursions.

For this section we assume $\mu_M = 1$ without loss of generality.

With $q_{n-k}(x) = x^{n-k}/(n-k)!$ in (A.13), the algorithm A.1 was found by M. Nöe (1972). Given that μ_k is constant for $k = 0, \dots, K$, say, it may be possible to use an explicit formula for $f_i(\mu_K)$ ($i = 0, \dots, K$). The same is true for the values p_i in the following application of (A.16): Define $p_0 := 1$ and

$$(1.2) \quad p_i := \sum_{k=0}^{i-1} \binom{i}{k} (-1)^{i-k-1} (\mu_k - v_i)_+^{i-k} p_k .$$

Then

$$P(v_i \leq U_i \leq \mu_{i-1} \text{ for all } i = 1, \dots, M) = p_M .$$

Alternatively, we get from corollary A.2:

$$p_M = \det((\binom{i}{j-1} (\mu_{j-1} - v_i)_+^{i-j+1})_{i,j=1, \dots, M}) .$$

V.A. Epanechnikov (1968) found recursion (1.2) and G.P. Steck (1971) independently derived this determinant and many applications. See also E.J.G. Pitman (1972) for another proof.

Remark: Depending on the accuracy of the computer, (1.2) should be used only for small M because of the alternating summation. In algorithm A.1 the summation does not alternate, but compared with (1.2) the amount of

computations is approximately squared! In the computation of significance points it often occurs that $v_M \leq \mu_0$. The same is true, of course, in both one sided cases. Theorem A.2 (with $i := 0$) yields for any real function σ on \mathbb{N}_0 :

$$(1.3) \quad p_j = j! t_{j,0}(\sigma_j) - \sum_{k=0}^{j-1} \binom{j}{k} (\sigma_j - \mu_k)^{j-k} p_k \text{ for all } j = 1, \dots, M.$$

From $v_M \leq \mu_0$ we see that $t_{j,0}$ equals for $j = 0, \dots, M$ the Sheffer sequence for D with roots in v . Given that $\sigma_j \geq \mu_{j-1}$ for all $j = 1, \dots, M$, the summation in (1.3) is non-alternating. But how to compute $t_{j,0}(\sigma_j)$? In the simple case $v \equiv 0$ (one sided tests) we get $j! t_{j,0}(\sigma_j) = \sigma_j^j$. With $\sigma_j := \mu_{j-1}$ Steck's formula (1971, (2.3)) is obtained. See the previous section for other closed forms. We suggest the following procedure for general v (with $v_M \leq \mu_0$):

Choose $\sigma \equiv 1$. Thus, for all $j = 1, \dots, M$,

$$j! t_{j,0}(1) = P(v_i \leq u_{(i)} \text{ for all } i = 1, \dots, j) = j! f_j^{(j)}(1),$$

if $(f_n^{(j)})$ is the $\mu^{(j)}$ -Sheffer sequence for D with roots in 0 , where $\mu_i^{(j)} = 1 - v(j-i)$ for all $i = 0, \dots, j$. Hence, (1.3) can be applied to compute $t_{j,0}(1)$ (we choose again $\sigma \equiv 1$):

$$p_0^{(j)} = 1 \text{ and } p_i^{(j)} = 1 - \sum_{k=0}^{i-1} \binom{i}{k} v(j-k)^{i-k} p_k^{(j)} \text{ for all } i = 1, \dots, j.$$

Thus, $j! t_{j,0}(1) = p_j^{(j)}$ for all $j = 1, \dots, M$. Finally, enter again (1.3) and compute p_M from $p_0 = 1$ and

$$p_j = p_j^{(j)} - \sum_{k=0}^{j-1} \binom{j}{k} (1 - \mu_k)^{j-k} p_k \text{ for all } j = 1, \dots, M.$$

1.3. Rényi type distributions.

In applications, the test distributions seldom occur in the form of (1.1). But if our method is applicable at all, they are easily transformed so that one of the following two lemmas can be used:

Lemma 1.1: Let f and g be monotone non-decreasing functions from $[0,1]$ into itself such that $f < g$ and

$$f(0) \leq a/M < b/M \leq g(1) = 1$$

for two fixed integers a and b . Then

$$\begin{aligned} P(f(F_U(x)) \leq x \leq g(F_U(x)) & \quad \forall a/M \leq F_U(x) \leq b/M) \\ & = P(v_i \leq U_{(i)} \leq \mu_{i-1}) \quad \forall i = 1, \dots, M \end{aligned}$$

if

$$v_i = \begin{cases} 0 & \text{for all } i = 0, \dots, a-1 \\ f(i/M) & \text{for all } i = a, \dots, b \\ f(b/M) & \text{for all } i > b, \end{cases}$$

and

$$\mu_i = \begin{cases} g(a/M) & \text{for all } i = 0, \dots, a-1 \\ g(i/M) & \text{for all } i = a, \dots, b \\ 1 & \text{for all } i > b. \end{cases}$$

The proof is obvious. The situation in the following lemma is much more complicated.

Lemma 1.2: Replace a/M and b/M in lemma 1.1 by any real α and β such that $0 \leq \alpha < \beta \leq 1$. Then, under the same assumptions about f and g ,

$$P(f(F_U(x)) \leq x \leq g(F_U(x))) \quad \forall \alpha \leq x \leq \beta \\ = P(v_i \leq U_{(i)} \leq u_{i-1} \text{ for all } i = 1, \dots, M)$$

if

$$v_i = \begin{cases} 0 & \text{for all } i = 0, \dots, \alpha_f \\ f(i/M) & \text{for all } i = \alpha_f + 1, \dots, \beta_f \\ \beta & \text{for all } i > \beta_f \end{cases}$$

and

$$u_i = \begin{cases} \alpha & \text{for all } i = 0, \dots, \alpha_g - 1 \\ g(i/M) & \text{for all } i = \alpha_g, \dots, \beta_g - 1 \\ 1 & \text{for all } i \geq \beta_g \end{cases}$$

where

$$\alpha_f = \max\{k \leq M | f(k/M) \leq \alpha\}, \beta_f = \max\{k \leq M | f(k/M) \leq \beta\}$$

$$\alpha_g = \min\{k \geq 0 | g(k/M) \geq \alpha\}, \beta_g = \min\{k \geq 0 | g(k/M) \geq \beta\}.$$

Proof. Denote by $[0,1]^{(M)}$ the set of all monotone non-decreasing ordered vectors $u \in [0,1]^M$:

$$u = (u_1, \dots, u_M) \text{ such that } 0 \leq u_1 \leq \dots \leq u_M \leq 1.$$

Define the subset A of $[0,1]^{(M)}$ by

$A := \{f(i/M) \leq x \text{ holds for all } i = 0, \dots, M \text{ and } x \in [u_i, u_{i+1}) \cap [\alpha, \beta]\}$

$(u_0 := 0, u_{M+1} := 1)$. Then

$A = \{f(i/M) \leq x \text{ holds for all } i = \alpha_f + 1, \dots, M \text{ and } x \in [u_i, u_{i+1}) \cap [\alpha, \beta]\}$

$= \{f(i/M) \leq u_i \text{ holds for all } i = \alpha_f + 1, \dots, M \text{ such that } u_i \leq \beta\}$

$= \{u_{\beta_f + 1} > \beta, \text{ and } f(i/M) \leq u_i \text{ holds for all } i = \alpha_f + 1, \dots, \beta_f \text{ such that } u_i \leq \beta\}$

$= \{u_{\beta_f + 1} > \beta, \text{ and } f(i/M) \leq u_i \text{ holds for all } i = \alpha_f + 1, \dots, \beta_f\}$.

By interchanging the roles of f and g it follows analogously that

$B := \{x \leq g(i/M) \text{ holds for all } i = 0, \dots, M \text{ and } x \in [u_i, u_{i+1}) \cap [\alpha, \beta]\}$

$= \{u_{\alpha_g} < \alpha, \text{ and } u_i \leq g((i-1)/M) \text{ for all } i = \alpha_g + 1, \dots, \beta_g\}$.

$P(A \cap B) = P(f(F_U(x)) \leq x \leq g(F_U(x)) \quad \forall \alpha \leq x \leq \beta)$ finishes the proof. ■

Remark: If $v_{i+1} < u_i$ for all $i = 0, \dots, M-1$ in the lemmas above, look for the best applicable method in 1.2. The probability is zero otherwise.

2. Two sample tests.

2.1. Sheffer polynomials for ∇ .

Denote by $\mathcal{T}(i,j)$ the set of all vectors T consisting of exactly i ones and j zeros. For each $T = (T_1, \dots, T_{i+j}) \in \mathcal{T}(i,j)$ define the path T'_λ of T by $T'_0 := 0$ and $T'_\lambda := \sum_{k=1}^{\lambda} T_k$ for all $\lambda = 1, \dots, i+j$. The set $\mathcal{T}(i,j)$ is closely related to empirical distribution functions: Let $X_1, \dots, X_M, Y_1, \dots, Y_N$ be $M+N$ continuous and i.i.d. random variables. Denote the monotone non-decreasing ordered combined sample by V_1, \dots, V_{M+N} . Define a.e.

$$(2.1) \quad T_\lambda = \begin{cases} 1 & \text{if } V_\lambda = X_i \text{ for some } i, 1 \leq i \leq M \\ 0 & \text{if } V_\lambda = Y_j \text{ for some } j, 1 \leq j \leq N. \end{cases}$$

Then $T'_\lambda = MF_X(V_\lambda)$ and $\lambda - T'_\lambda = NF_Y(V_\lambda)$. Let μ and ν be integer valued function on \mathbb{N}_0 , $-1 = \nu_0 \leq \mu_0$ and

$$(2.2) \quad \nu_{i-1} - 1 \leq \nu_i < \mu_{i-1} \leq \mu_i \text{ for all } i \in \mathbb{N}_1.$$

Then $f_i(j) = \#\mathcal{T}(i,j) | \nu(T'_\lambda) < \lambda - T'_\lambda \leq \mu(T'_\lambda) \text{ for all } \lambda = 0, \dots, i+j$, if (f_n) is the μ -Sheffer sequence (with variables in \mathbb{Z}) for the backwards difference operator ∇ (see (A.6)) with roots in ν . Hence,

$$(2.3) \quad P(\nu(T'_\lambda) < \lambda - T'_\lambda \leq \mu(T'_\lambda) \text{ for all } \lambda = 0, \dots, M+N) = \left(\frac{M+N}{M}\right)^{-1} f_M(N).$$

2.2. Recursions.

We assume $\mu(M) = N$ throughout this section. From the definition of a μ -Sheffer sequence (f_n) for ∇ with roots in ν we get the following two-dimensional recursion

$$(2.4) \quad f_i(j) = \begin{cases} f_i(j-1) + f_{i-1}(j) & \text{for all } \nu_i < j \leq \mu_i \\ 0 & \text{else,} \end{cases}$$

with initial values $f_0(j) = 1$ for all $j \leq \mu_0$, and $f_i(\nu_i) = 0$ for all $i \in N_1$. On a computer with unlimited integer precision, this algorithm may be slow but absolutely accurate!

The one-dimensional recursion (A.16) is left to the reader. From corollary A.2 one gets the determinantal solution

$$P(\nu(T_\lambda^i) < \lambda - T_\lambda^i \leq \mu(T_\lambda^i) \text{ for all } \lambda = 0, \dots, M+N)$$

$$= \binom{M+N}{N}^{-1} = \det \left(\begin{pmatrix} (\mu_{j-1} - \nu_i) & + \\ & i-j+1 \end{pmatrix}_{i,j=1,\dots,n} \right)$$

This determinant has been found independently by G. Kreweras (1965) and G.P. Steck (1969). See also S.G. Mohanty (1971) and E.J.G. Pitman (1972) for other proofs.

A close look on ν and μ may save some recursion steps. If $\nu(M) < \mu(0)$ the outside method allows non-alternating summation as described in 1.2.

2.3. Rényi type distributions.

Lemma 2.1. Define f , g , a and b as in lemma 1.1. Then

$$\begin{aligned} & P(f(F_X(x)) \leq F_V(x) \leq g(F_X(x)) \text{ for all } a/M \leq F_X(x) \leq b/M) \\ & = P(v(T'_\lambda) < \lambda - T'_\lambda \leq \mu(T'_\lambda) \quad \text{for all } \lambda = 0, \dots, M+N), \\ & \text{if} \\ & v_i = \begin{cases} -1 & \text{for all } i = 0, \dots, a-1 \\ \lceil (M+N)f(i/M) \rceil - i - 1 & \text{for all } i = a, \dots, b \\ v_b & \text{for all } i > b, \end{cases} \end{aligned}$$

and

$$\mu_i = \begin{cases} \mu_a & \text{for all } i = 0, \dots, a-1 \\ \lfloor (M+N)g(i/M) \rfloor - i & \text{for all } i = a, \dots, b \\ N & \text{for all } i > b. \end{cases}$$

The proof is obvious from 2.1.

Lemma 2.2. Define f , g , a and b as in lemma 1.1, and α_f , β_f , α_g and β_g as in lemma 1.2 with $\alpha := a/(M+N)$ and $\beta := b/(M+N)$. Then

$$\begin{aligned} & P(f(F_X(x)) \leq F_V(x) \leq g(F_X(x)) \text{ for all } a/(M+N) \leq F_V(x) \leq b/(M+N)) \\ & = P(v(T'_\lambda) < \lambda \leq \mu(T'_\lambda) \quad \text{for all } \lambda = 0, \dots, M+N), \\ & \text{if} \\ & v_i = \begin{cases} -1 & \text{for all } i = 0, \dots, \alpha_f \\ \lceil (M+N)f(i/M) \rceil - i - 1 & \text{for all } i = \alpha_f + 1, \dots, \beta_f \\ b - \beta_f - 1 & \text{for all } i > \beta_f, \end{cases} \end{aligned}$$

and

$$\mu_i = \begin{cases} a - \alpha_g & \text{for all } i = 0, \dots, \alpha_g - 1 \\ \lfloor (M+N)g(i/M) \rfloor - i & \text{for all } i = \alpha_g, \dots, \beta_g - 1 \\ N & \text{for all } i \geq \beta_g . \end{cases}$$

The proof follows the same pattern as the proof of lemma 1.2 and is therefore omitted.

Remark: It may happen that v or μ in lemma 2.1 or 2.2 violates the monotonicity conditions (2.2). In this case define the "monotone hulls" \tilde{v} and $\hat{\mu}$ by

$$(2.5) \quad \begin{aligned} \tilde{v}_0 &:= -1 \\ \tilde{v}_i &:= \max\{v_i, \tilde{v}_{i-1}\} \quad \text{for all } i = 1, \dots, M, \end{aligned}$$

and

$$(2.6) \quad \begin{aligned} \hat{\mu}_M &:= N \\ \hat{\mu}_i &:= \min\{\mu_i, \hat{\mu}_{i+1}\} \quad \text{for all } i = 0, \dots, M-1 . \end{aligned}$$

If $\tilde{v}_{i+1} < \hat{\mu}_i$ for all $i = 0, \dots, M-1$, look for the best applicable method in 2.2. The probability is zero otherwise.

3. The variance-weighted Kolmogorov-Smirnov tests.

We defined W_M in the introduction. Let

$$h^+(i) = \frac{2i+s+[s^2+4si(1-i)]^{1/2}}{2(1+s)}$$

and

$$c^+(\gamma) = M(\gamma + [s\gamma(1-\gamma)]^{1/2})$$

We get from lemma 1.2

$$P(W_M \leq s^{1/2}) = M! f_M(1) ,$$

if (f_n) is the μ -Sheffer sequence for D with roots in v , where

$$(3.1) \quad v_i = h^-(i/M) \text{ for all } i = \lfloor c^+(\theta_1) \rfloor \wedge M+1, \dots, \lfloor c^+(\theta_2) \rfloor \wedge M,$$

and

$$(3.2) \quad \mu_i = h^+(i/M) \text{ for all } i = \lceil c^-(\theta_1) \rceil_+, \dots, \lceil c^-(\theta_2) \rceil_+ - 1 .$$

The following short tables of the percentage points of $M^{1/2} W_M$ are computed by algorithm A.1 and by the outside method (1.3) if applicable.

We chose always $\theta_1 = \theta = 1 - \theta_2$ for $\theta = 0, .01, .05, .1$ and $.25$. Let

$$P(z) = P(M^{1/2} W_M \leq z) .$$

We consider the significance probabilities $\alpha = 1-P(z_\alpha)$ for $\alpha = .1, .05$ and $.01$. Because of discontinuities, these levels can not always be attained. If the absolute difference between α and $1-P(z_\alpha)$ is less than $.000005$ this small discontinuity is not noted in the tables, and z_α is rounded to 4 digits after the decimal point. If

$$.000005 \leq |\alpha - 1-P(z_\alpha)| < .005 ,$$

and α is greater(smaller) than $1-P(z_\alpha)$, then five digits are given and a bar is placed under (over) the last digit. This last digit is not rounded. Decreasing (increasing) it by one yields a probability greater (smaller) than α . Two bars indicate an absolute difference between $.005$ and $.013$. The asymptotic values of A.A. Borokov and N.M. Sycheva (1968, Theorem 3A) are given in the last row of table 2-5.

Table 1 is a confirmation of M. Noé's (1972) computations. In table 2 and 3 the results of P.L. Canner's (1975) simulation study are given in parentheses. In table 4 and 5 the rows marked by F contain the percentage points of $M^{1/2}W_M$ as the tables before. The rows marked by F_X refer to the correspondent statistic where the supremum is taken over $d/M \leq F_X(x) \leq 1-d/M$. The integer d is chosen such that d/M is closest to the desired θ :

$$(3.3) \quad d = \begin{cases} \lfloor M\theta \rfloor & \text{if } M\theta - \lfloor M\theta \rfloor < .5 \\ \lceil M\theta \rceil & \text{else} . \end{cases}$$

The F_X -row in table 4 equals for $M = 10$ the F -row and is therefore omitted.

M	$\alpha=.1$	$\alpha=.05$	$\alpha=.01$
10	4.6146	6.4257	14.1863
20	4.6423	6.4398	14.1908
50	4.6631	6.4488	14.1929
100	4.6719	6.4519	14.1931

Table 1: $\theta = 0$.

M	$\alpha=.1$	$\alpha=.05$	$\alpha=.01$
10	3.2900	3.9829 (3.33)	6.03859 (5.70)
20	3.3962	4.04519 (3.76)	4.9094 (4.77)
50	3.2029	3.55334 (3.69)	4.5353 (4.40)
100	3.0640	3.4379	4.1899
∞	3.05	3.30	3.79

Table 2: $\theta = .01$

M	$\alpha=.1$	$\alpha=.05$	$\alpha=.01$
10	2.9218	3.4216 (3.33)	4.1705 (4.00)
20	2.9094	3.1831 (3.07)	4.10391 (3.80)
50	2.8616	3.1525 (3.15)	3.8289 (3.80)
100	2.8384	3.1417	3.7419
∞	2.89	3.15	3.67

Table 3: $\theta = .05$

M	$\alpha=.1$	$\alpha=.05$	$\alpha=.01$
10	F 2.7148	3.1336	3.8203
20	F 2.7130	2.9830	3.72677
	F_X 3.3938	4.0798	6.1725
50	F 2.7284	3.0071	3.6284
	F_X 2.9641	3.3533	4.2777
100	F 2.7362	3.0120	3.5960
	F_X 2.8562	3.1803	3.8839
∞	2.78	3.05	3.59

Table 4: $\theta = .1$

M	$\alpha=.1$	$\alpha=.05$	$\alpha=.01$
10	F 2.4383	2.6340	3.2863
	F_X 3.2747	3.9777	6.0714
20	F 2.4694	2.7236	3.2852
	F_X 2.7419	3.1507	4.0971
50	F 2.4890	2.77602	3.3414
	F_X 2.6223	2.9530	3.6498
100	F 2.5159	2.7929	3.3568
	F_X 2.5657	2.8727	3.4969
∞	2.53	2.83	3.40

Table 5: $\theta = .25$

We denote by $W_{M,N}$ the two sample version of W_M :

$$W_{M,N} := \sup_{\theta_1 \leq F_Y(x) \leq \theta_2} \frac{|F_X(x) - F_Y(x)|}{[F_Y(x)(1-F_Y(x))]^{1/2}}$$

($\theta_1 = a/(M+N)$ and $\theta_2 = b/(M+N)$; a and b integer).

Now we get from lemma 2.2

$$P\left(\frac{N}{M+N} W_{M,N} \leq s^{1/2}\right) = f_M(N)/\binom{M+N}{M} ,$$

if (f_n) is the $\hat{\mu}$ -Sheffer sequence for ∇ with roots in \tilde{v} , where

$$v_i = \lceil (M+N)h^-(i/M) \rceil - i - 1 \quad \text{and} \quad \mu_i = \lfloor (M+N)h^+(i/M) \rfloor - i ,$$

with i in the same range as in (3.1) and (3.2). (See (2.5) and (2.6) for \tilde{v} and $\hat{\mu}$.) The following tables of percentage points for $\left(\frac{MN}{M+N}\right)^{1/2} W_{M,N}$ are computed using only algorithm (2.4). Discontinuities occur at almost each entry. The bars are set following the same rules as above, but only four digits are given. The table for $\theta = 0$ equals the table for $\theta = .01$ and is therefore omitted. The numbers in parentheses are taken from P.L. Canner's (1975) simulation study (computed for $\theta = 0$). For $\theta = .05$, the rows $M = N = 10, 20$ and 50 are equal to those in table 6, and are omitted. Instead, we demonstrate the effect of slightly different, but large sample sizes. Again, the rows are marked by F_X , if the supremum is taken over all $a'/M \leq F_X(x) \leq b'/M$. In table 8 and 9 the rows are omitted which do not differ from table 6. The asymptotic values of table 2-5 may be used for comparison.

M=N	$\alpha=.1$	$\alpha=.05$	$\alpha=.01$
10	2.3441	2.6832	3.1462
		(2.71)	(3.17)
20	2.5819	2.7603	3.2274
		(2.70)	(3.18)
50	2.7007	2.9488	3.4299
		(2.93)	(3.44)
100	2.7914	3.0249	3.5022
		(3.02)	(3.47)
500	2.9441	3.1863	3.6694

Table 6: $\theta = .01$

M	N	$\alpha=.1$	$\alpha=.05$	$\alpha=.01$
100	100	F_V 2.7795	3.0089	3.5022
		F_X 2.7369	2.9820	3.4724
100	99	F_V 2.7747	3.0157	3.5051
		F_X 2.7524	2.1893	3.4781
100	98	F_V 2.7607	3.0146	3.5112
		F_X 2.7470	2.9922	3.4686
100	95	F_V 2.7669	3.0239	3.5057
		F_X 2.7426	2.9939	3.4863
500	500	F_V 2.8423	3.0990	3.6136

Table 7: $\theta = .05$

M=N	$\alpha=.1$	$\alpha=.05$	$\alpha=.01$
50	2.6667	2.8968	3.4299
100	2.7003	2.9711	3.4720
500	2.7415	3.0139	3.5468

Table 8: $\theta = .1$

M=N	$\alpha=.1$	$\alpha=.05$	$\alpha=.01$
20	2.3631	2.6520	3.1870
50	2.4723	2.7357	3.2963
100	2.4829	2.7580	3.3131
500	2.5221	2.8028	3.3623

Table 9: $\theta = .25$

For applications see K.A. Doksum and G.L. Sievers (1976): "Plotting with confidence: Graphical comparisons of two populations."

4. Tables

See the introduction for a description of the tables.

$\theta = 0 / .01 / .05$		$\sqrt{M} W_M^+$		$M P(z_{.9}) P(\bar{z}_{.9})$		$z_{.9}$	$D P(z_{.95}) P(\bar{z}_{.95})$	$z_{.95}$	$D P(z_{.99}) P(\bar{z}_{.99})$	$z_{.99}$	D
$\theta = 0$											
1.5000	5000	3.162277660	8.9500	4.4975842	6.19900	3.9900	10.021767	5			
1.9000	10000	3.2465293	1.9500	4.5525056	5.19900	3.9900	10.044298	5			
2.5000	15000	3.2944875	1.9500	4.6082581	5.19900	3.9900	10.060278	5			
3.5000	20000	3.3463033	1.9500	4.6611761	5.19900	3.9900	10.066834	5			
5.0000	30000	3.4051422	1.9500	4.7268195	5.19900	3.9900	10.074367	5			
7.0000	40000	3.4651422	1.9500	4.7933641	5.19900	3.9900	10.081389	5			
10.0000	50000	3.5242718	1.9500	4.8647314	5.19900	3.9900	10.088361	5			
15.0000	80000	3.5985647	1.9500	4.9355315	5.19900	3.9900	10.095484	5			
20.0000	100000	3.6402033	1.9500	4.9915265	5.19900	3.9900	10.098113	5			
30.0000	150000	3.7143637	1.9500	4.9914968	5.19900	3.9900	10.099267	5			
40.0000	200000	3.7648424	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
50.0000	250000	3.8127357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
70.0000	350000	3.8627357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
100.0000	500000	3.9062357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
150.0000	750000	3.9462357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
200.0000	1000000	3.9812357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
300.0000	1500000	4.0162357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
400.0000	2000000	4.0512357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
500.0000	2500000	4.0812357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
700.0000	3500000	4.1162357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
1000.0000	5000000	4.1512357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
1500.0000	7500000	4.1862357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
2000.0000	10000000	4.2212357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
3000.0000	15000000	4.2562357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
4000.0000	20000000	4.2912357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
5000.0000	25000000	4.3262357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
7000.0000	35000000	4.3612357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
10000.0000	50000000	4.3962357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
15000.0000	75000000	4.4312357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
20000.0000	100000000	4.4662357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
30000.0000	150000000	4.5012357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
40000.0000	200000000	4.5362357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
50000.0000	250000000	4.5712357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
70000.0000	350000000	4.6062357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
100000.0000	500000000	4.6412357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
150000.0000	750000000	4.6762357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
200000.0000	1000000000	4.7112357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
300000.0000	1500000000	4.7462357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
400000.0000	2000000000	4.7812357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
500000.0000	2500000000	4.8162357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
700000.0000	3500000000	4.8512357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
1000000.0000	5000000000	4.8862357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
1500000.0000	7500000000	4.9212357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
2000000.0000	10000000000	4.9562357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
3000000.0000	15000000000	4.9912357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
4000000.0000	20000000000	5.0262357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
5000000.0000	25000000000	5.0612357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
7000000.0000	35000000000	5.0962357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
10000000.0000	50000000000	5.1312357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
15000000.0000	75000000000	5.1662357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
20000000.0000	100000000000	5.2012357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
30000000.0000	150000000000	5.2362357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
40000000.0000	200000000000	5.2712357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
50000000.0000	250000000000	5.3062357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
70000000.0000	350000000000	5.3412357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
100000000.0000	500000000000	5.3762357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
150000000.0000	750000000000	5.4112357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
200000000.0000	1000000000000	5.4462357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
300000000.0000	1500000000000	5.4812357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
400000000.0000	2000000000000	5.5162357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
500000000.0000	2500000000000	5.5512357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
700000000.0000	3500000000000	5.5862357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
100000000.0000	5000000000000	5.6212357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
150000000.0000	7500000000000	5.6562357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
200000000.0000	10000000000000	5.6912357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
300000000.0000	15000000000000	5.7262357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
400000000.0000	20000000000000	5.7612357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
500000000.0000	25000000000000	5.7962357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
700000000.0000	35000000000000	5.8312357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
100000000.0000	50000000000000	5.8662357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
150000000.0000	75000000000000	5.9012357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
200000000.0000	100000000000000	5.9362357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
300000000.0000	150000000000000	5.9712357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
400000000.0000	200000000000000	6.0062357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
500000000.0000	250000000000000	6.0412357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
700000000.0000	350000000000000	6.0762357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
100000000.0000	500000000000000	6.1112357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
150000000.0000	750000000000000	6.1462357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
200000000.0000	1000000000000000	6.1812357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
300000000.0000	1500000000000000	6.2162357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
400000000.0000	2000000000000000	6.2512357	1.9500	4.9914968	5.19900	3.9900	10.099313	5			
500000000.0000											

$$\theta = .05 / .1 / .25$$

$$\overline{M}^+ w_M^+$$

$$M P(\underline{z}_{.9}) P(\bar{z}_{.9}) \quad \underline{z}_{.9} \quad D P(\underline{z}_{.95}) P(\bar{z}_{.95}) \quad \underline{z}_{.95} \quad D P(\underline{z}_{.99}) P(\bar{z}_{.99}) \quad \underline{z}_{.99} \quad D$$

$\theta \approx .05$ (continued)

$$\theta = .1$$

$$\theta = .25$$

2	9,000	1,000	2,079556	8	9,875	1	2,449487	5	9,375	1	2,449487	1
3	9,000	9,000	1,830993	7	9,500	9,500	2,467872	9	9,842	1	2,467872	1
4	9,000	9,000	2,079248	8	9,505	9,661	2,469406	5	9,200	8,916	2,469406	5
5	9,000	9,000	1,965651	7	9,500	9,500	2,469489	5	9,727	8,918	2,469489	5
6	9,000	1,000	2,060188	8	9,387	9,667	2,452020	5	9,900	9,900	3,021710	6
7	9,000	9,000	2,060606	7	9,500	9,500	2,454415	5	9,500	9,500	2,454415	5
8	9,000	9,000	2,068242	8	9,500	9,642	2,449489	5	9,900	9,900	2,449489	5
9	9,555	9,133	2,113944	9	9,500	9,500	2,457540	8	9,800	9,800	2,457540	8
10	9,000	1,000	2,068962	7	9,500	9,500	2,433038	5	9,900	9,900	2,433038	5
11	9,000	9,000	2,113137	9	9,500	9,500	2,464207	5	9,700	9,900	3,081710	6
12	9,000	9,000	2,127241	9	9,500	9,500	2,469442	5	9,900	9,900	3,092440	5
13	9,000	9,000	2,162157	7	9,500	9,500	2,474890	5	9,900	9,900	3,094630	5
14	9,000	9,000	2,156560	7	9,500	9,500	2,471435	8	9,900	9,900	3,069426	7
15	9,500	9,000	2,153848	7	9,500	9,500	2,470119	8	9,900	9,900	3,100054	7
16	9,000	9,000	2,137861	9	9,500	9,500	2,495123	5	9,900	9,900	3,098742	5
17	9,000	9,000	2,141818	7	9,500	9,500	2,493701	8	9,900	9,900	3,098306	5
18	9,000	9,000	2,145923	7	9,500	9,500	2,489056	8	9,895	9,901	3,102685	7
19	9,000	9,000	2,185550	5	9,500	9,500	2,515903	5	9,900	9,900	3,116478	3

$\sqrt{M} w_M$									
$\theta = 0$	$/$	$.01$	$/$	$.05$	M	$P(z_{.9})$	$P(\bar{z}_{.9})$	$z_{.9}$	D
$\theta = 0$									
2	.9000	.9000	4.473473	9	.9500	.9500	6.333986	6	.9900
3	.9000	.9000	4.522930	5	.9500	.9500	6.368907	7	.9900
4	.9000	.9000	4.551500	5	.9500	.9500	6.387873	7	.9900
5	.9000	.9000	4.570431	5	.9500	.9500	6.399866	7	.9900
6	.9000	.9000	4.584036	5	.9500	.9500	6.408166	7	.9900
7	.9000	.9000	4.594359	5	.9500	.9500	6.414264	7	.9900
8	.9000	.9000	4.602491	5	.9500	.9500	6.418937	7	.9900
9	.9000	.9000	4.609091	5	.9500	.9500	6.422640	7	.9900
10	.9000	.9000	4.614573	5	.9500	.9500	6.425653	7	.9900
15	.9000	.9000	4.635346	5	.9500	.9500	6.434438	7	.9900
20	.9000	.9000	4.642449	5	.9500	.9500	6.439753	7	.9900
25	.9000	.9000	4.648656	5	.9500	.9500	6.442707	7	.9900
30	.9000	.9000	4.653187	5	.9500	.9500	6.444705	7	.9900
35	.9000	.9000	4.656583	5	.9500	.9500	6.446151	7	.9900
40	.9000	.9000	4.659236	5	.9500	.9500	6.447242	7	.9900
45	.9000	.9000	4.661374	5	.9500	.9500	6.448091	7	.9900
50	.9000	.9000	4.663134	5	.9500	.9500	6.448777	7	.9900
100	.9000	.9000	4.671432	5	.9500	.9500	6.451902	7	.9900
									14.149906 7
$\theta = .01$									
2	.9000	.9000	4.473474	8	.9500	.9500	6.333983	5	.9586
3	.9000	.9000	4.522930	5	.9500	.9904	5.628505	6	.9358
4	.9000	.9000	4.551499	5	.9113	.9805	4.824180	5	.9900
5	.88848	.9670	4.689917	8	.8848	.9670	4.269928	9	.9900
6	.88564	.9496	3.856864	8	.9500	.9500	3.864508	8	.9900
7	.88257	.9262	3.853277	4	7	.9500	3.905999	8	.9900
8	.79226	.9026	3.896786	6	.9500	.9500	3.937582	8	.9900
9	.69000	.9000	3.289414	7	.9500	.9500	3.962539	8	.9900
10	.69000	.9000	3.289976	7	.9500	.9500	3.982821	9	.9898
15	.9000	.9000	3.357700	6	.9500	.9500	4.046216	9	.9900
20	.9000	.9000	3.376235	7	.9483	.9728	4.045195	6	.9900
25	.9000	.9000	3.421915	7	.9500	.9500	3.610339	7	.9900
30	.9000	.9000	3.139936	6	.9500	.9500	3.634806	8	.9899
35	.9000	.9000	3.160673	7	.9500	.9500	3.653253	8	.9829
40	.9000	.9000	3.177751	7	.9500	.9500	3.667791	8	.9900
45	.9000	.9000	3.191186	7	.9500	.9500	3.670629	8	.9900
50	.9000	.9000	3.202909	7	.9396	.9555	3.563339	6	.9900
100	.9000	.9000	3.063968	6	.9500	.9500	3.437878	8	.9900
									4.189906 7
$\theta = .05$									
2	.7708	.9270	2.919985	8	.9500	.9500	3.263289	8	.9900
3	.9000	.9000	2.908420	5	.9500	.9500	3.526910	7	.9839
4	.9000	.9000	3.038705	6	.9500	.9500	3.711531	7	.9900
5	.9000	.9000	3.117920	6	.9385	.9731	3.590922	6	.9900
6	.9000	.9000	3.172300	7	.9500	.9500	3.230911	6	.9900
7	.8522	.9077	3.861461	6	.9500	.9500	3.298479	7	.9900
8	.9000	.9000	3.853163	9	.9500	.9500	3.349445	7	.9834
9	.9000	.9000	3.890911	6	.9500	.9500	3.389348	7	.9900
10	.9000	.9000	3.911706	6	.9500	.9500	3.411598	7	.9900
									4.170525 9

$\theta = .05 / .1 / .25$

$\sqrt{M} W_M$

$M P(z_{.9}) P(\bar{z}_{.9})$ $z_{.9}$ $D P(z_{.95}) P(\bar{z}_{.95})$ $z_{.95}$ $D P(z_{.99}) P(\bar{z}_{.99})$ $z_{.99}$ D

$\theta = .05$ (continued)

15	.9000	.9000	2.840416	6	.9500	.9500	3.265550	6	.9900	.9900	4.011451	8
20	.9000	.9000	2.909351	6	.9500	.9500	3.183144	5	.9900	.9931	4.103908	8
25	.9000	.9000	2.850340	5	.9500	.9500	3.236401	7	.9900	.9900	3.973842	7
30	.9000	.9000	2.888122	6	.9500	.9500	3.175929	5	.9900	.9900	3.886759	6
35	.9000	.9000	2.846932	5	.9500	.9500	3.208063	7	.9900	.9900	3.923989	8
40	.9000	.9000	2.872587	6	.9500	.9500	3.163645	5	.9900	.9900	3.856637	6
45	.9000	.9000	2.842326	9	.9500	.9500	3.186349	7	.9900	.9900	3.881739	8
50	.9000	.9000	2.861627	6	.9500	.9500	3.152505	5	.9900	.9900	3.828912	6
100	.9000	.9000	2.838427	5	.9500	.9500	3.141739	6	.9900	.9900	3.741942	8

$\theta = .1$

2	.9000	.9000	2.635194	5	.9500	.9500	3.263297	6	.9800	.9999	4.242639	9
3	.9000	.9000	2.908674	6	.9322	.9790	3.271650	7	.9900	.9900	3.813667	8
4	.8482	.9201	2.666663	5	.9500	.9500	2.982600	6	.9900	.9900	4.196351	9
5	.9000	.9000	2.655507	9	.9500	.9500	3.134008	6	.9775	.9910	3.726774	8
6	.9000	.9000	2.743020	6	.9500	.9500	3.230508	6	.9900	.9900	3.845438	8
7	.9000	.9000	2.805585	6	.9500	.9500	2.965655	6	.9900	.9900	3.966865	8
8	.9000	.9000	2.624652	5	.9500	.9500	3.036217	6	.9846	.9917	3.771230	7
9	.9000	.9000	2.674590	5	.9500	.9500	3.090404	6	.9900	.9900	3.753606	6
10	.9000	.9000	2.714813	6	.9500	.9500	3.133631	6	.9900	.9900	3.820299	8
15	.9000	.9000	2.716642	5	.9415	.9537	3.012316	5	.9900	.9900	3.795932	6
20	.9000	.9000	2.712983	9	.9500	.9500	2.982984	5	.9893	.9918	3.726779	6
25	.9000	.9000	2.709516	9	.9444	.9516	2.999995	6	.9886	.9907	3.666663	6
30	.9000	.9000	2.706985	9	.9500	.9500	3.037533	6	.9889	.9906	3.651482	6
35	.9000	.9000	2.705311	9	.9500	.9500	3.026680	5	.9897	.9911	3.662328	8
40	.9000	.9000	2.704317	9	.9500	.9500	3.018418	5	.9900	.9900	3.656798	6
45	.9000	.9000	2.732219	6	.9500	.9500	3.012038	5	.9900	.9900	3.641355	6
50	.9000	.9000	2.728351	9	.9500	.9500	3.007049	5	.9900	.9900	3.628393	6
100	.9000	.9000	2.736183	5	.9500	.9500	3.012031	5	.9900	.9900	3.595980	6

$\theta = .25$

2	.8750	.9999	2.449489	5	.8750	.9999	2.449486	6	.8750	.9999	2.449488	5
3	.9000	.9000	2.267873	9	.9500	.9500	2.694409	5	.9687	.9999	2.999998	6
4	.8611	.9325	2.309397	5	.9500	.9500	2.461594	5	.9900	.9900	3.323007	7
5	.9000	.9000	2.342701	5	.9500	.9500	2.7222945	5	.9900	.9900	3.070340	6
6	.8773	.9213	2.357022	5	.9500	.9500	2.576874	9	.9884	.9960	3.299829	7
7	.9000	.9000	2.364412	5	.9500	.9500	2.715605	5	.9900	.9900	3.197025	5
8	.8999	.9285	2.449485	5	.9500	.9500	2.615492	9	.9877	.9937	3.265986	7
9	.9000	.9000	2.375411	8	.9500	.9500	2.707557	5	.9900	.9900	3.233146	5
10	.9000	.9000	2.438304	5	.9500	.9500	2.633963	9	.9886	.9931	3.286328	7
15	.9000	.9000	2.464260	5	.9500	.9500	2.696417	5	.9900	.9900	3.249258	6
20	.9000	.9000	2.469403	5	.9500	.9500	2.723559	6	.9900	.9900	3.285203	7
25	.9000	.9000	2.474835	5	.9500	.9500	2.732763	6	.9900	.9900	3.301083	7
30	.9000	.9000	2.471383	8	.9500	.9500	2.742865	6	.9900	.9900	3.309647	7
35	.9000	.9000	2.470067	8	.9500	.9500	2.772704	6	.9900	.9900	3.313743	7
40	.9000	.9000	2.495068	5	.9500	.9500	2.769853	9	.9900	.9900	3.317094	7
45	.9000	.9000	2.493637	8	.9500	.9500	2.768674	9	.9900	.9900	3.343975	7
50	.9000	.9000	2.489001	8	.9484	.9509	2.776085	6	.9900	.9900	3.341443	5
100	.9000	.9000	2.515856	5	.9500	.9500	2.792941	5	.9900	.9900	3.356768	6

$\theta = 0 / .01 / .05$	$\widehat{Y} \widehat{M} \widehat{W}_M^+$		$M P(z_{.9}) P(\bar{z}_{.9})$	$z_{.9}$	$D P(z_{.95}) P(\bar{z}_{.95})$	$z_{.95}$	$D P(z_{.99}) P(\bar{z}_{.99})$	$z_{.99}$	D		
For $\theta = 0$ see $\widehat{Y} \widehat{M} \widehat{W}_M^+$											
$\theta = .01$											
2 .9000 .9000 3.168531 8 .9500 .9500 4.497593 6 .9900 .9900 10.021762 9 3 .9000 .9000 3.246593 7 .9500 .9500 4.556056 5 .9900 .9900 10.642498 5 4 .9000 .9000 3.294047 7 .9500 .9500 4.589382 7 .9900 .9900 10.060775 5 5 .9000 .9000 3.326808 7 .9500 .9500 4.611263 7 .9900 .9900 10.068589 5 6 .9000 .9000 3.351192 7 .9500 .9500 4.626872 5 .9900 .9900 10.074357 5 7 .9000 .9000 3.370260 7 .9500 .9500 4.638642 5 .9900 .9900 10.076309 5 8 .9000 .9000 3.385706 7 .9500 .9500 4.644788 5 .9900 .9900 10.081103 5 9 .9000 .9000 3.398569 7 .9500 .9500 4.655353 5 .9900 .9900 10.084344 5 10 .9000 .9000 3.409468 7 .9500 .9500 4.661515 5 .9900 .9900 10.085464 5 11 .9000 .9000 3.446889 7 .9500 .9500 4.681403 5 .9900 .9900 10.091379 5 12 .9000 .9000 3.495743 7 .9500 .9500 4.691351 5 .9900 .9900 10.092411 5 13 .9000 .9000 3.495214 7 .9500 .9500 4.692953 5 .9900 .9900 10.092451 5 14 .9000 .9000 3.498065 7 .9500 .9500 4.704326 5 .9900 .9900 10.092557 5 15 .9000 .9000 3.506192 7 .9500 .9500 4.710121 5 .9900 .9900 10.092675 5 16 .9000 .9000 3.511518 7 .9500 .9500 4.714178 5 .9900 .9900 10.092713 5 17 .9000 .9000 3.517048 7 .9500 .9500 4.715169 5 .9900 .9900 10.092751 5 18 .9000 .9000 3.525459 7 .9500 .9500 4.715601 5 .9900 .9900 10.092800 5 19 .9000 .9000 3.530875 7 .9500 .9500 4.717351 5 .9900 .9900 10.092844 5											

$\theta = .05$	$\widehat{Y} \widehat{M} \widehat{W}_M^+$		$M P(z_{.9}) P(\bar{z}_{.9})$	$z_{.9}$	$D P(z_{.95}) P(\bar{z}_{.95})$	$z_{.95}$	$D P(z_{.99}) P(\bar{z}_{.99})$	$z_{.99}$	D		
For $\theta = .01$ see $\widehat{Y} \widehat{M} \widehat{W}_M^+$											
1 .9000 .9000 3.168531 8 .9500 .9500 4.497599 6 .9900 .9900 10.021762 9 2 .9000 .9000 3.246593 7 .9500 .9500 4.556054 5 .9900 .9900 10.642498 5 3 .9000 .9000 3.294041 7 .9500 .9500 4.589380 5 .9900 .9900 10.060775 5 4 .9000 .9000 3.326808 7 .9500 .9500 4.611263 7 .9900 .9900 10.068589 5 5 .9000 .9000 3.351192 7 .9500 .9500 4.626872 5 .9900 .9900 10.074357 5 6 .9000 .9000 3.370260 7 .9500 .9500 4.638642 5 .9900 .9900 10.076309 5 7 .9000 .9000 3.385706 7 .9500 .9500 4.644788 5 .9900 .9900 10.081103 5 8 .9000 .9000 3.398569 7 .9500 .9500 4.655353 5 .9900 .9900 10.084344 5 9 .9000 .9000 3.409468 7 .9500 .9500 4.661515 5 .9900 .9900 10.085464 5 10 .9000 .9000 3.446889 7 .9500 .9500 4.681403 5 .9900 .9900 10.091379 5 11 .9000 .9000 3.495743 7 .9500 .9500 4.691351 5 .9900 .9900 10.092411 5 12 .9000 .9000 3.495214 7 .9500 .9500 4.692953 5 .9900 .9900 10.092451 5 13 .9000 .9000 3.498065 7 .9500 .9500 4.704326 5 .9900 .9900 10.092557 5 14 .9000 .9000 3.506192 7 .9500 .9500 4.710121 5 .9900 .9900 10.092675 5 15 .9000 .9000 3.511518 7 .9500 .9500 4.714178 5 .9900 .9900 10.092713 5 16 .9000 .9000 3.517048 7 .9500 .9500 4.715169 5 .9900 .9900 10.092751 5 17 .9000 .9000 3.525459 7 .9500 .9500 4.715601 5 .9900 .9900 10.092800 5 18 .9000 .9000 3.530875 7 .9500 .9500 4.717351 5 .9900 .9900 10.092844 5 19 .9000 .9000 3.536293 7 .9500 .9500 4.718399 7 .9900 .9900 10.092887 5											

$\theta = .1 / .25$ $\bar{W} \bar{W}^+$

M	$P(z_{.9})$	$P(\bar{z}_{.9})$	$z_{.9}$	D	$P(z_{.95})$	$P(\bar{z}_{.95})$	$z_{.95}$	D	$P(z_{.99})$	$P(\bar{z}_{.99})$	$z_{.99}$	D
-----	-------------	-------------------	----------	-----	--------------	--------------------	-----------	-----	--------------	--------------------	-----------	-----

$\theta = .1$

2	.9000	.9000	3.168534	6	.9500	.9500	1.492596	8	.9900	.9900	10	.021760	3
3	.9000	.9000	3.246599	7	.9500	.9500	1.536057	5	.9900	.9900	10	.047475	3
4	.9000	.9000	3.294048	7	.9500	.9500	4.585383	9	.9900	.9900	10	.010773	3
5	.9000	.9000	3.308034	7	.9500	.9500	4.606667	8	.9900	.9900	10	.068841	3
6	.9000	.9000	3.340216	7	.9500	.9500	1.524908	5	.9900	.9900	10	.074356	3
7	.9000	.9000	3.363255	7	.9500	.9500	4.637705	5	.9900	.9900	10	.028357	3
8	.9000	.9000	3.380929	7	.9500	.9500	4.644391	5	.9900	.9900	10	.041798	3
9	.9000	.9000	3.395137	7	.9500	.9500	4.655070	5	.9900	.9900	10	.083016	3
10	.9000	.9000	3.406929	7	.9500	.9500	4.661357	5	.9900	.9900	10	.08548	3
15	.9000	.9000	2.755779	8	.9500	.9500	3.362268	7	.9900	.9900	10	.142133	3
20	.9000	.9000	2.808701	6	.9500	.9500	3.308647	7	.9900	.9900	10	.06371	3
25	.9000	.9000	2.631816	5	.9500	.9500	3.113591	6	.9900	.9900	10	.036376	3
30	.9000	.9000	2.666876	5	.9500	.9500	3.148281	7	.9900	.9900	10	.06543	3
35	.9000	.9000	2.578249	9	.9500	.9500	3.008210	5	.9900	.9900	10	.121345	3
40	.9000	.9000	2.604933	5	.9500	.9500	3.030824	6	.9900	.9900	10	.031658	3
45	.9000	.9000	2.547712	9	.9500	.9500	2.956783	5	.9900	.9900	3	.056056	3
50	.9000	.9000	2.579438	5	.9500	.9500	2.967184	6	.9900	.9900	3	.124573	3
100	.9000	.9000	2.508809	6	.9500	.9500	2.858875	7	.9900	.9900	3	.045052	3

$\theta = .25$

2	.9000	.9000	3.168537	6	.9500	.9500	4.497594	8	.9900	.9900	10	.021762	3
3	.9000	.9000	3.160504	5	.9500	.9500	4.511255	5	.9900	.9900	10	.041713	3
4	.9000	.9000	3.257602	7	.9500	.9500	4.507640	5	.9900	.9900	10	.010930	3
5	.9000	.9000	3.308033	7	.9500	.9500	4.507466	5	.9900	.9900	10	.068843	3
6	.9000	.9000	3.340214	7	.9500	.9500	4.624908	5	.9900	.9900	10	.074351	3
7	.9000	.9000	2.529286	7	.9500	.9500	3.176183	6	.9900	.9900	10	.028356	3
8	.9000	.9000	2.584677	5	.9500	.9500	3.223949	7	.9900	.9900	10	.027019	3
9	.9000	.9000	2.625684	5	.9500	.9500	3.258906	7	.9900	.9900	10	.052773	3
10	.9000	.9000	2.658176	5	.9500	.9500	3.265989	7	.9900	.9900	10	.077296	3
15	.9000	.9000	2.328809	9	.9500	.9500	2.786214	5	.9900	.9900	3	.037155	3
20	.9000	.9000	2.310667	6	.9500	.9500	2.744773	9	.9900	.9900	3	.085799	3
25	.9000	.9000	2.311667	7	.9500	.9500	2.712536	9	.9900	.9900	3	.092642	3
30	.9000	.9000	2.306711	7	.9500	.9500	2.699128	9	.9900	.9900	3	.053102	3
35	.9000	.9000	2.246283	8	.9500	.9500	2.626054	9	.9900	.9900	3	.040373	3
40	.9000	.9000	2.251801	5	.9500	.9500	2.625135	9	.9900	.9900	3	.060390	3
45	.9000	.9000	2.255946	5	.9500	.9500	2.624134	9	.9900	.9900	3	.071874	3
50	.9000	.9000	2.259191	5	.9500	.9500	2.623170	9	.9900	.9900	3	.058227	3
100	.8999	.9000	2.220634	5	.9500	.9500	2.566108	6	.9900	.9900	3	.039695	3

$\theta = 0 / .01 / .05$

$\bar{W} \tilde{W}_M$

$M P(z_{.9}) P(\bar{z}_{.9}) \quad z_{.9} \quad D P(z_{.95}) P(\bar{z}_{.95}) \quad z_{.95} \quad D P(z_{.99}) P(\bar{z}_{.99}) \quad z_{.99} \quad D$

For $\theta = 0$ see $\bar{W} \tilde{W}_M$

$\theta = .01$

.95000	.95000	4.323473	9	.95000	.95000	6.335986	6	.99000	.99000	14.149953	7
.95000	.95000	4.522930	5	.95000	.95000	6.368915	7	.99000	.99000	14.164957	8
.95000	.95000	4.551500	5	.95000	.95000	6.387881	7	.99000	.99000	14.172551	9
.95000	.95000	4.570436	5	.95000	.95000	6.399873	7	.99000	.99000	14.177003	6
.95000	.95000	4.584041	5	.95000	.95000	6.408173	7	.99000	.99000	14.180204	3
.95000	.95000	4.594359	5	.95000	.95000	6.414272	7	.99000	.99000	14.182602	8
.95000	.95000	4.607498	5	.95000	.95000	6.418953	7	.99000	.99000	14.184180	3
.95000	.95000	4.609696	5	.95000	.95000	6.422654	7	.99000	.99000	14.185471	3
.95000	.95000	4.614579	5	.95000	.95000	6.425367	7	.99000	.99000	14.186510	7
.95000	.95000	4.617371	5	.95000	.95000	6.434961	7	.99000	.99000	14.187615	7
.95000	.95000	4.621245	5	.95000	.95000	6.439781	7	.99000	.99000	14.188144	9
.95000	.95000	4.624105	5	.95000	.95000	6.442783	7	.99000	.99000	14.188649	3
.95000	.95000	4.626045	5	.95000	.95000	6.444185	7	.99000	.99000	14.188843	3
.95000	.95000	4.628114	5	.95000	.95000	6.444485	7	.99000	.99000	14.188958	8
.95000	.95000	4.630584	5	.95000	.95000	6.446186	7	.99000	.99000	14.189147	3
.95000	.95000	4.632541	7	.95000	.95000	6.447779	7	.99000	.99000	14.189247	3
.95000	.95000	4.633371	7	.95000	.95000	6.448135	7	.99000	.99000	14.189331	8
.95000	.95000	4.634145	5	.95000	.95000	6.448621	7	.99000	.99000	14.189446	3
.95000	.95000	4.635056	8	.95000	.95000	6.452548	9	.99000	.99000	14.190476	9

$\theta = .05$

.95000	.95000	4.323473	9	.95000	.95000	6.335987	5	.99000	.99000	14.149952	6
.95000	.95000	4.329281	7	.95000	.95000	6.368914	7	.99000	.99000	14.164955	8
.95000	.95000	4.331115	5	.95000	.95000	6.387880	7	.99000	.99000	14.172548	9
.95000	.95000	4.370434	5	.95000	.95000	6.399873	7	.99000	.99000	14.177002	6
.95000	.95000	4.391039	5	.95000	.95000	6.408173	7	.99000	.99000	14.180203	3
.95000	.95000	4.394315	5	.95000	.95000	6.414271	7	.99000	.99000	14.181647	3
.95000	.95000	4.394745	5	.95000	.95000	6.418953	7	.99000	.99000	14.182602	3
.95000	.95000	4.395159	5	.95000	.95000	6.418954	7	.99000	.99000	14.183617	3
.95000	.95000	4.395314	5	.95000	.95000	6.425660	7	.99000	.99000	14.184208	3
.95000	.95000	4.395605	5	.95000	.95000	6.434961	7	.99000	.99000	14.184815	7
.95000	.95000	4.412045	5	.95000	.95000	6.439782	7	.99000	.99000	14.185149	8
.95000	.95000	4.412315	5	.95000	.95000	6.442737	7	.99000	.99000	14.186058	3
.95000	.95000	4.412415	5	.95000	.95000	6.44416722	9	.99000	.99000	14.186510	8
.95000	.95000	4.412417	2	.95000	.95000	6.446014	5	.99000	.99000	14.186549	7
.95000	.95000	4.412517	7	.95000	.95000	6.448810	9	.99000	.99000	14.186697	7
.95000	.95000	4.412519	7	.95000	.95000	6.448886	9	.99000	.99000	14.186718	3
.95000	.95000	4.412522	3	.95000	.95000	6.468912	7	.99000	.99000	14.186913	3

$\theta = .1 / .25$

$\overline{TM} \tilde{W}_M$

$M P(z_{.9}) P(\bar{z}_{.9}) \quad z_{.9} \quad D P(z_{.95}) P(\bar{z}_{.95}) \quad z_{.95} \quad D P(z_{.99}) P(\bar{z}_{.99}) \quad z_{.99} \quad D$

$\theta = .1$

2	.9000	.9000	4.473473	8	.9500	.9500	6.333989	5	.9900	.9900	14.14955	6
3	.9000	.9000	4.522929	5	.9500	.9500	6.368911	7	.9900	.9900	14.16496	7
4	.9000	.9000	4.551504	5	.9500	.9500	6.387877	7	.9900	.9900	14.17256	8
5	.9000	.9000	4.565463	5	.9500	.9500	6.399059	7	.9900	.9900	14.17720	9
6	.9000	.9000	4.581875	5	.9500	.9500	6.407950	7	.9900	.9900	14.180285	10
7	.9000	.9000	4.593308	5	.9500	.9500	6.414203	7	.9900	.9900	14.18244	11
8	.9000	.9000	4.601931	5	.9500	.9500	6.418928	7	.9900	.9900	14.18447	12
9	.9000	.9000	4.608778	5	.9500	.9500	6.422644	7	.9900	.9900	14.18547	13
10	.9000	.9000	4.614381	5	.9500	.9500	6.425664	7	.9900	.9900	14.18651	14
15	.9000	.9000	3.352703	6	.9500	.9500	4.045169	8	.9900	.9900	14.18768	15
20	.9000	.9000	3.393782	7	.9500	.9500	4.079796	9	.9900	.9900	14.19122	16
25	.9000	.9000	3.405391	6	.9500	.9500	3.603057	7	.9900	.9900	14.19438	17
30	.9000	.9000	3.434453	7	.9500	.9500	3.683567	8	.9900	.9900	14.19627	18
35	.9000	.9000	3.002223	5	.9500	.9500	3.431598	6	.9900	.9900	14.45444	19
40	.9000	.9000	3.024452	6	.9500	.9500	3.451278	7	.9900	.9900	14.51111	20
45	.9000	.9000	2.942202	5	.9500	.9500	3.337206	6	.9900	.9900	14.263193	21
50	.9000	.9000	2.964130	6	.9500	.9500	3.353256	7	.9900	.9900	14.171562	22
100	.9000	.9000	2.9856172	7	.9500	.9500	3.189227	8	.9900	.9900	14.08415	23

$\theta = .25$

2	.9000	.9000	4.473475	8	.9500	.9500	6.733989	5	.9900	.9900	14.14953	6
3	.9000	.9000	4.477701	5	.9500	.9500	6.342215	7	.9900	.9900	14.16279	7
4	.9000	.9000	4.538141	5	.9500	.9500	6.384351	7	.9900	.9900	14.17249	8
5	.9000	.9000	4.565459	5	.9500	.9500	6.399056	7	.9900	.9900	14.177196	9
6	.9000	.9000	4.581877	5	.9500	.9500	6.407948	7	.9900	.9900	14.180295	10
7	.9000	.9000	3.167184	6	.9500	.9500	3.883435	8	.9900	.9900	14.03036	11
8	.9000	.9000	3.214065	7	.9500	.9500	3.924698	8	.9900	.9900	14.019261	12
9	.9000	.9000	3.246279	7	.9500	.9500	3.954623	8	.9900	.9900	14.014338	13
10	.9000	.9000	3.274686	7	.9500	.9500	3.977673	8	.9900	.9900	14.071347	14
15	.9000	.9000	2.783164	5	.9500	.9500	3.232701	5	.9900	.9900	14.31402	15
20	.9000	.9000	2.741885	9	.9500	.9500	3.150680	5	.9900	.9900	14.047055	16
25	.9000	.9000	2.715561	9	.9500	.9500	3.099434	5	.9900	.9900	13.985390	17
30	.9000	.9000	2.697479	9	.9500	.9500	3.064553	5	.9900	.9900	13.877288	18
35	.9000	.9000	2.625000	9	.9500	.9500	2.974293	5	.9900	.9900	13.26047	19
40	.9000	.9000	2.624182	9	.9500	.9500	2.965851	5	.9900	.9900	13.695134	20
45	.9000	.9000	2.623225	9	.9500	.9500	2.958838	5	.9900	.9900	13.670236	21
50	.9000	.9000	2.622306	9	.9500	.9500	2.952950	5	.9900	.9900	13.649772	22
100	.9000	.9000	2.565736	6	.9500	.9500	2.872725	6	.9900	.9900	13.496974	23

$\theta = 0$ $\overline{Y}_{M,N} / (M+N)_{W_{M,N}}^{V,+}$

2 - 20

M	N	P(z.9)	P(z.9)	z.9	D P(z.95)	P(z.95)	z.95	D	P(z.99)	P(z.99)	z.99	D
2	2	.8333	1	1.999992	7	.8333	1	1.999992	8	.8333	1	1.999992 8
3	3	.7000	.9500	1.732050	6	.7000	.9500	1.732050	7	.9500	1	2.449488 5
3	2	.7000	.9000	1.490711	9	.9000	1	2.236060	8	.9000	1	2.236060 9
4	4	.8857	.9857	2.190888	9	.8857	.9857	2.190888	9	.9857	1	2.828421 7
4	3	.8857	.9714	1.984307	8	.8857	.9714	1.984307	8	.9714	1	2.645751 6
4	2	.8000	.9333	1.732050	9	.9333	1	2.449489	5	.9333	1	2.449489 5
5	5	.8571	.9603	2.070193	9	.8571	.9603	2.070193	8	.9603	.9960	2.581982 7
5	4	.8571	.9286	1.897360	7	.9286	.9603	2.371704	6	.9603	.9921	2.399999 5
5	3	.8571	.9286	2.108180	6	.9286	.9821	2.190888	8	.9821	1	2.828420 7
5	2	.8571	.9524	1.932181	5	.8571	.9524	1.932181	8	.9524	1	2.645748 6
6	6	.8301	.9286	1.999997	9	.9459	.9870	2.449489	7	.9870	.9989	2.927692 8
6	5	.8810	.9069	2.100524	8	.9459	.9762	2.288686	8	.9870	.9978	2.763848 8
6	4	.8238	.9095	1.936486	8	.9095	.9524	2.108183	7	.9762	.9952	2.581988 7
6	3	.8929	.9524	2.267783	6	.8929	.9524	2.267783	9	.9881	1	2.999999 7
6	2	.8929	.9643	2.108183	5	.8929	.9643	2.108183	9	.9643	1	2.828425 6
7	7	.8939	1	2.160237	8	.9312	.9735	2.366425	8	.9808	.9959	2.788864 8
7	6	.8858	.9266	2.133073	7	.9266	.9545	2.225391	8	.9808	.9924	2.638986 8
7	5	.8813	.9167	2.070194	7	.9356	.9672	2.366429	7	.9848	.9924	2.898274 8
7	4	.8636	.9394	2.068275	8	.9394	.9667	2.288686	8	.9848	.9970	2.746421 8
7	3	.8750	.9167	2.070190	8	.9167	.9667	2.415228	7	.9667	.9917	2.535456 9
7	2	.7500	.9167	1.984307	8	.9167	.9722	2.267783	7	.9722	1	2.999998 7
8	8	.8738	.9148	2.065584	8	.9148	.9565	2.309395	7	.9740	.9907	2.696797 8
8	7	.8631	.9037	2.070191	7	.9417	.9557	2.351447	7	.9883	.9935	2.927692 8
8	6	.8988	.9187	2.160244	8	.9187	.9537	2.256396	8	.9887	.9953	2.806241 7
8	5	.6361	.9176	1.944687	8	.9394	.9534	2.433745	6	.9899	.9953	3.040463 8
8	4	.8909	.9576	2.190883	9	.8909	.9576	2.190883	9	.9899	.9980	2.898269 7
8	3	.8485	.9030	1.854045	5	.9333	.9758	2.553134	5	.9258	.9939	2.686770 5
8	2	.7778	.9333	2.108179	8	.9333	.9778	2.415226	7	.9778	1	3.162275 7
9	9	.8968	1	2.121311	8	.9453	.9659	2.417466	7	.9832	.9906	2.846048 8
9	8	.8786	.9021	2.156283	7	.9436	.9607	2.425815	8	.9899	.9944	2.870758 8
9	7	.8816	.9003	2.095232	7	.9366	.9510	2.378347	7	.9895	.9926	2.984119 8
9	6	.8911	.9253	2.236060	8	.9397	.9694	2.371705	9	.9846	.9930	2.860385 8
9	5	.8871	.9136	2.078696	8	.9406	.9545	2.415229	7	.9860	.9930	2.788859 8
9	4	.8909	.9105	2.303541	7	.9105	.9692	2.306110	9	.9818	.9930	2.962261 7
9	3	.8818	.9227	1.999997	5	.9455	.9818	2.683226	6	.9818	.9955	2.828424 5
9	2	.8000	.9455	2.224893	7	.9455	.9818	2.553131	8	.9818	1	3.316624 8
10	10	.8774	1	2.108176	7	.9345	.9563	2.344031	8	.9870	.9938	2.927699 8
10	9	.8910	.9158	2.135413	8	.9472	.9580	2.471258	7	.9895	.9918	2.987748 8
10	8	.8805	.9170	2.121317	8	.9369	.9512	2.353388	8	.9894	.9940	2.941739 8
10	7	.8940	.9113	2.217475	7	.9245	.9566	2.281245	9	.9892	.9930	2.886172 7
10	6	.8930	.9188	2.081927	8	.9432	.9537	2.472273	7	.9890	.9955	2.981419 8
10	5	.8565	.9171	2.148343	8	.9171	.9557	2.236067	8	.9730	.9903	2.738606 7
10	4	.8951	.9091	2.366426	6	.9091	.9530	2.415229	9	.9860	.9950	3.089571 8
10	3	.8566	.9056	2.043145	5	.9371	.9545	2.497998	7	.9860	.9965	2.962258 9
10	2	.8182	.9545	2.335492	9	.8182	.9545	2.335492	5	.9848	1	3.464099 6
15	15	.8921	.9017	2.195774	6	.9436	.9549	2.477161	8	.9891	.9926	3.021654 8
15	14	.8888	.9070	2.229665	8	.9496	.9536	2.535291	8	.9882	.9903	2.936018 9
15	13	.8945	.9008	2.289230	7	.9496	.9553	2.572576	8	.9889	.9900	3.012077 9
15	12	.8984	.9138	2.215645	8	.9477	.9554	2.484233	8	.9882	.9900	2.928262 9
15	11	.8977	.9042	2.249427	7	.9485	.9606	2.538947	8	.9888	.9907	2.935798 9
15	10	.8878	.9154	2.261335	7	.9468	.9569	2.499995	8	.9899	.9943	3.061858 8
20	20	.8983	.9048	2.363054	7	.9481	.9524	2.581982	9	.9885	.9904	3.038214 9
20	19	.8970	.9027	2.298753	7	.9497	.9529	2.573541	8	.9894	.9901	3.064835 9
20	18	.8959	.9081	2.276356	8	.9489	.9532	2.558552	8	.9893	.9906	3.019933 9
20	17	.8934	.9090	2.297013	7	.9485	.9522	2.529584	8	.9897	.9903	3.095419 8
20	16	.8972	.9077	2.323786	8	.9499	.9517	2.599197	8	.9898	.9906	3.060678 9
20	15	.8989	.9039	2.261574	8	.9447	.9525	2.530369	8	.9899	.9916	3.107273 8

$$\theta = 0 / .01 / .05 / .1 \sqrt{MN/(M+N)} W_{M,N}^+$$

25 - 500; 25 - 30

M N P(z.9) P(z.9) z.9 D P(z.95) P(z.95) z.95 D P(z.99) P(z.99) z.99 D

$\theta = 0$ (continued)

25 25	.8931	.9181	2.357018	8	.9467	.9564	2.611160	9	.9899	.9902	3.111263	9
25 24	.9000	.9027	2.338098	7	.9481	.9505	2.576814	9	.9896	.9902	3.072826	9
25 23	.8980	.9004	2.301713	7	.9487	.9501	2.588380	8	.9899	.9904	3.108690	9
25 22	.8985	.9020	2.271233	8	.9493	.9518	2.558434	8	.9899	.9905	3.095295	9
25 21	.8931	.9002	2.311036	8	.9499	.9513	2.600714	8	.9894	.9903	3.065762	9
25 20	.8913	.9052	2.342606	7	.9465	.9507	2.575179	9	.9894	.9900	3.085770	9
30 30	.8741	.9088	2.335491	8	.9497	.9517	2.587737	9	.9900	.9908	3.151443	9
30 29	.8989	.9014	2.375915	8	.9493	.9538	2.628604	9	.9896	.9900	3.130741	9
30 28	.8969	.9032	2.391197	7	.9486	.9509	2.652709	9	.9900	.9918	3.153222	9
30 27	.8991	.9030	2.373914	8	.9488	.9504	2.610013	9	.9899	.9903	3.123151	9
30 26	.8989	.9005	2.353645	7	.9497	.9509	2.628962	9	.9897	.9903	3.150536	9
30 25	.9000	.9035	2.324660	8	.9487	.9526	2.585344	8	.9896	.9904	3.127595	9
35 35	.8979	.9023	2.390457	8	.9488	.9508	2.645749	9	.9899	.9905	3.174896	9
35 34	.8954	.9053	2.355665	8	.9496	.9505	2.617124	9	.9899	.9902	3.165484	9
35 33	.8914	.9004	2.392462	8	.9489	.9506	2.658255	9	.9898	.9904	3.154320	9
35 32	.8991	.9032	2.397930	7	.9497	.9510	2.662829	9	.9897	.9905	3.152208	9
35 31	.8999	.9064	2.417785	7	.9494	.9508	2.669152	9	.9900	.9903	3.181593	9
35 30	.8984	.9054	2.380306	8	.9494	.9508	2.609010	9	.9899	.9902	3.142135	9
40 40	.8977	.9001	2.387041	8	.9489	.9500	2.696795	9	.9896	.9906	3.184468	9
40 39	.8995	.9006	2.406446	8	.9495	.9514	2.664323	9	.9899	.9903	3.182487	9
40 38	.8996	.9030	2.399845	8	.9498	.9507	2.671394	9	.9899	.9901	3.187225	9
40 37	.8950	.9038	2.404320	8	.9498	.9510	2.656782	9	.9898	.9900	3.184932	9
40 36	.8980	.9043	2.421333	8	.9495	.9502	2.657180	9	.9896	.9903	3.183287	9
40 35	.8988	.9010	2.405030	8	.9494	.9504	2.680548	9	.9896	.9903	3.184000	9
45 45	.8998	.9020	2.452760	8	.9491	.9517	2.698643	9	.9898	.9902	3.187669	9
45 44	.8994	.9001	2.439492	7	.9492	.9501	2.692481	9	.9897	.9903	3.200002	9
45 43	.8995	.9004	2.402833	8	.9498	.9504	2.685186	9	.9899	.9902	3.215837	9
45 42	.8990	.9004	2.409033	8	.9499	.9505	2.672514	9	.9896	.9900	3.185898	9
45 41	.8995	.9006	2.421832	8	.9466	.9507	2.660681	9	.9898	.9901	3.210578	9
45 40	.8998	.9079	2.444698	8	.9494	.9531	2.694926	9	.9899	.9900	3.172098	9
50 50	.8948	.9008	2.445997	8	.9488	.9502	2.700650	9	.9899	.9902	3.223286	9
50 49	.8993	.9001	2.451808	8	.9493	.9519	2.716968	9	.9900	.9901	3.227428	9
50 48	.8996	.9013	2.439671	8	.9496	.9501	2.694433	9	.9900	.9902	3.223328	9
50 47	.8991	.9009	2.437650	8	.9497	.9503	2.685562	9	.9898	.9900	3.210537	9
50 46	.8977	.9046	2.426516	8	.9499	.9506	2.693739	9	.9899	.9903	3.243179	9
50 45	.8928	.9010	2.421603	8	.9490	.9501	2.684828	9	.9900	.9902	3.204624	9
100 100	.8998	.9014	2.537297	9	.9491	.9521	2.791446	9	.9899	.9900	3.312942	5
500 500	.8985	.9003	2.691516	5	.9500	.9500	2.963015	5	.9899	.9901	3.474396	5

$\theta = .01$ (see $\theta = 0$ for smaller values of M)

500 500 .8998 .9010 2.690857 5 .9500 .9500 2.949066 5 .9899 .9901 3.474400 5

$\theta = .05$ (see $\theta = 0$ for smaller values of M)

100 100 .8947 .9002 2.483005 9 .9496 .9505 2.779514 9 .9899 .9900 3.312943 5

500 500 .8998 .9001 2.547324 5 .9498 .9500 2.842456 9 .9900 .9900 3.407770 5

$\theta = .1$ (see $\theta = 0$ for smaller values of M)

25 25	.8931	.9181	2.357018	8	.9467	.9564	2.611160	9	.9899	.9902	3.111263	9
25 24	.9000	.9027	2.338098	7	.9481	.9505	2.576814	9	.9896	.9902	3.072826	9
25 23	.8980	.9004	2.301713	7	.9487	.9501	2.588380	8	.9899	.9904	3.108690	9
25 22	.8985	.9020	2.271233	8	.9493	.9518	2.558434	8	.9899	.9905	3.095295	9
25 21	.8931	.9002	2.311036	8	.9499	.9513	2.600714	8	.9894	.9903	3.065762	9
25 20	.8994	.9023	2.267224	8	.9465	.9507	2.575181	8	.9894	.9900	3.085772	9
30 30	.8937	.9088	2.335493	8	.9497	.9517	2.587739	9	.9900	.9908	3.151436	9
30 29	.8988	.9044	2.333530	8	.9493	.9538	2.628599	8	.9896	.9900	3.130745	9
30 28	.8995	.9006	2.350345	8	.9486	.9509	2.652711	8	.9900	.9918	3.153225	9
30 27	.8999	.9025	2.346262	8	.9488	.9504	2.610010	9	.9899	.9903	3.123157	9
30 26	.9000	.9041	2.348687	8	.9497	.9509	2.628958	9	.9897	.9903	3.150541	9
30 25	.8988	.9009	2.302945	8	.9487	.9526	2.585340	8	.9896	.9904	3.127591	9

$\theta = 0.1 / .25$ $\sqrt{MN/(M+N)} W_{M,N}^+$

35 - 500; 6 - 9

M	N	P(z _{.9})	P(z̄ _{.9})	z _{.9}	D	P(z _{.95})	P(z̄ _{.95})	z _{.95}	D	P(z _{.99})	P(z̄ _{.99})	z _{.99}	D	
$\theta = .1$ (continued)														
35	35	.8945	.9026	2.298923	8	.9488	.9508	2.645745	8	.9899	.9905	3.174900	9	
35	34	.8989	.9003	2.323115	8	.9496	.9505	2.617124	8	.9899	.9902	3.165483	9	
35	33	.8989	.9051	2.347889	8	.9489	.9506	2.658255	8	.9898	.9904	3.154320	9	
35	32	.8987	.9015	2.344733	8	.9492	.9501	2.620799	9	.9897	.9905	3.152211	9	
35	31	.8996	.9029	2.325303	8	.9486	.9521	2.633547	8	.9900	.9903	3.181589	9	
35	30	.9000	.9026	2.316701	8	.9478	.9512	2.603200	8	.9899	.9902	3.142133	9	
40	40	.8978	.9002	2.344032	8	.9498	.9517	2.677391	8	.9896	.9906	3.184465	9	
40	39	.8994	.9008	2.359977	8	.9491	.9505	2.636461	9	.9899	.9903	3.182486	9	
40	38	.8990	.9009	2.349532	8	.9488	.9511	2.623474	9	.9899	.9901	3.187226	9	
40	37	.8985	.9033	2.360361	8	.9493	.9500	2.618856	9	.9898	.9900	3.184926	9	
40	36	.8990	.9007	2.333967	8	.9490	.9510	2.652736	8	.9896	.9903	3.183289	9	
40	35	.8996	.9005	2.360691	8	.9497	.9506	2.643608	9	.9898	.9903	3.184000	9	
45	45	.8983	.9001	2.356540	8	.9485	.9500	2.658350	8	.9898	.9902	3.187677	9	
45	44	.8996	.9013	2.375515	8	.9496	.9512	2.657539	9	.9897	.9903	3.200002	9	
45	43	.8993	.9007	2.370768	8	.9498	.9507	2.632291	9	.9899	.9902	3.215834	9	
45	42	.8989	.9020	2.360051	8	.9499	.9505	2.622553	9	.9896	.9900	3.185903	9	
45	41	.8996	.9014	2.345000	8	.9497	.9507	2.632239	8	.9898	.9901	3.210579	9	
45	40	.8999	.9009	2.334385	8	.9469	.9501	2.658854	8	.9899	.9900	3.172092	9	
50	50	.8976	.9001	2.341463	8	.9461	.9510	2.666661	8	.9899	.9902	3.223289	9	
50	49	.8979	.9005	2.348361	8	.9499	.9506	2.673242	8	.9900	.9901	3.227426	9	
50	48	.8994	.9004	2.363009	8	.9491	.9503	2.644344	9	.9900	.9902	3.223327	9	
50	47	.8998	.9029	2.353708	8	.9494	.9506	2.658956	8	.9900	.9901	3.204306	9	
50	46	.8997	.9005	2.365886	8	.9498	.9503	2.647974	9	.9898	.9900	3.209180	9	
50	45	.8998	.9010	2.347968	8	.9499	.9504	2.663857	8	.9899	.9901	3.192745	9	
100	100	.8992	.9001	2.38976	9	.9494	.9502	2.700308	9	.9899	.9901	3.270271	9	
100	500	.9000	.9001	2.43917	6	.9500	.9500	2.742827	9	.9900	.9900	3.329183	9	

 $\theta = .25$ (see $\theta = 0$ for smaller values of M)

6	6	.8301	.9286	1.999997	9	.9456	.9870	2.449489	7	.9870	.9989	2.927692	8
6	5	.8810	.9069	2.100524	8	.9459	.9762	2.288686	8	.9870	.9978	2.763848	8
6	4	.8524	.9095	1.844854	8	.9095	.9524	2.108179	6	.9762	.9952	2.581983	7
6	3	.8929	.9524	2.267785	6	.8929	.9524	2.267785	9	.9881	1	2.999994	7
6	2	.8935	.9643	2.108185	5	.8929	.9643	2.108185	9	.9643	1	2.828421	6
7	7	.8939	1	2.160734	8	.9310	.9735	2.366430	8	.9808	.9959	2.788861	8
7	6	.8858	.9266	2.137011	7	.9256	.9545	2.225389	8	.9808	.9924	2.638993	8
7	5	.8913	.9167	2.076192	7	.9356	.9672	2.366426	7	.9848	.9924	2.898270	8
7	4	.9937	.9394	2.013658	9	.9394	.9657	2.288688	7	.9848	.9970	2.746422	8
7	3	.8383	.9167	1.890306	5	.9167	.9667	2.070194	5	.9667	.9917	2.835461	7
7	2	.8373	.9167	1.792840	9	.9167	.9722	2.267781	6	.9722	1	2.999994	7
P	6	.81138	.9148	2.065590	8	.9148	.9565	2.309394	7	.9740	.9907	2.696796	8
B	7	.81138	.9037	1.901594	7	.9417	.9557	2.351450	6	.9883	.9935	2.977699	8
B	6	.8121	.9038	2.049386	8	.9304	.9537	2.160240	8	.9887	.9953	2.806242	7
B	5	.88027	.9176	1.935026	8	.9394	.9534	2.433743	6	.9899	.9953	3.040461	8
B	4	.8889	.9212	2.070195	9	.9212	.9576	2.165057	8	.9899	.9980	2.898274	6
B	3	.8788	.9394	1.854048	5	.9394	.9758	2.224855	6	.9758	.9939	2.686773	7
B	2	.8661	.9333	1.936489	9	.9333	1	2.415225	6	.9333	1	2.415225	5
9	9	.8476	1	1.620176	6	.9453	.9659	2.417463	9	.9832	.9906	2.846044	8
9	8	.8786	.9021	2.156780	7	.9436	.9607	2.425821	8	.9899	.9944	2.870956	8
9	7	.8843	.9156	2.036692	8	.9366	.9510	2.378349	7	.9895	.9926	2.984122	8
9	6	.8689	.9121	1.906924	9	.9121	.9526	2.236065	6	.9846	.9930	2.860383	7
9	5	.8996	.9271	2.078694	8	.9271	.9570	2.093193	8	.9860	.9930	2.788863	6
9	4	.8741	.9175	1.900291	8	.9399	.9692	2.303541	6	.9818	.9930	2.962259	7
9	3	.8273	.9091	1.92449	5	.9091	.9545	1.999999	7	.9818	.9955	2.828424	6
9	2	.8909	.9455	2.068271	5	.9455	1	2.553134	7	.9455	1	2.553134	5

$\theta = 0.25$ (continued) $\sqrt{M_N/(M+N)} W_{M,N}^+$

10 - 500

M	N	P(z.9)	P(z.9)	z.9	D	P(z.95)	P(z.95)	z.95	D	P(z.99)	P(z.99)	z.99	D
10	10	.8121	.9999	1.622872	6	.9345	.9563	2.344033	9	.9870	.9930	2.927695	8
10	9	.8971	.9112	2.082578	8	.9472	.9580	2.471260	7	.9895	.9918	2.987741	8
10	8	.8842	.9071	1.897357	9	.9499	.9648	2.353391	6	.9894	.9940	2.941734	8
10	7	.8837	.9053	2.099489	8	.9417	.9566	2.265029	8	.9892	.9930	2.886173	7
10	6	.8917	.9105	2.065589	8	.9374	.9539	2.367454	7	.9890	.9955	2.981421	8
10	5	.8841	.9281	2.064300	9	.9281	.9697	2.236063	8	.9797	.9903	2.711086	7
10	4	.8701	.9061	1.940214	8	.9371	.9530	2.366431	6	.9850	.9950	2.732512	8
10	3	.8566	.9301	2.043138	8	.9301	.9650	2.133068	8	.9860	.9965	2.962259	6
10	2	.8485	.9091	1.833028	6	.9091	.9545	2.190889	6	.9545	.9999	2.683281	7
15	15	.8810	.9120	1.992044	7	.9489	.9642	2.477167	6	.9896	.9926	2.981417	8
15	14	.8993	.9074	2.107457	8	.9466	.9501	2.410496	7	.9882	.9903	2.936016	8
15	13	.8908	.9018	1.968990	8	.9464	.9575	2.406540	6	.9889	.9900	3.012084	8
15	12	.8915	.9062	2.073320	8	.9481	.9593	2.464747	7	.9871	.9900	2.921499	8
15	11	.8999	.9151	2.050950	8	.9433	.9502	2.327570	7	.9898	.9917	2.935798	7
15	10	.8912	.9041	2.041233	8	.9461	.9580	2.485336	7	.9872	.9909	2.909569	9
20	20	.8980	.9186	2.190884	7	.9421	.9508	2.363055	8	.9881	.9905	2.939387	8
20	19	.8920	.9041	2.106974	7	.9487	.9517	2.401993	7	.9886	.9900	3.028778	8
20	18	.8915	.9062	2.019270	8	.9497	.9577	2.407589	7	.9894	.9903	3.013133	8
20	17	.8977	.9049	2.126196	8	.9474	.9504	2.429543	7	.9900	.9910	3.014924	8
20	16	.8998	.9078	2.103499	8	.9491	.9538	2.371708	8	.9890	.9904	2.993446	8
20	15	.8989	.9121	2.091647	8	.9491	.9577	2.456167	7	.9900	.9911	3.014387	8
25	25	.8952	.9042	2.089776	8	.9498	.9557	2.425355	7	.9898	.9913	3.031689	8
25	24	.8978	.9001	2.138564	8	.9491	.9510	2.442405	8	.9899	.9906	3.025856	8
25	23	.8963	.9039	2.099483	8	.9485	.9509	2.424806	7	.9895	.9904	2.999824	8
25	22	.8993	.9023	2.151128	8	.9496	.9513	2.446070	8	.9898	.9904	3.041746	8
25	21	.8987	.9041	2.053628	8	.9451	.9528	2.374012	7	.9895	.9905	3.018807	8
25	20	.8987	.9042	2.132759	8	.9485	.9534	2.449482	7	.9896	.9907	3.061856	8
30	30	.8852	.9029	2.086996	9	.9462	.9502	2.389753	7	.9896	.9906	3.052801	8
30	29	.8994	.9029	2.107302	8	.9468	.9504	2.422487	7	.9895	.9901	3.010136	8
30	28	.8974	.9001	2.102146	8	.9495	.9520	2.428554	7	.9898	.9905	3.016190	8
30	27	.8973	.9002	2.105926	8	.9482	.9513	2.473088	7	.9896	.9901	3.042513	8
30	26	.8992	.9019	2.143558	8	.9478	.9517	2.398619	8	.9892	.9900	3.003676	8
30	25	.8926	.9014	2.091053	8	.9495	.9513	2.445553	7	.9898	.9903	3.044468	8
35	35	.8984	.9017	2.154931	8	.9470	.9530	2.418963	8	.9894	.9903	3.021655	8
35	34	.8974	.9001	2.110234	8	.9476	.9516	2.445857	7	.9895	.9901	3.039057	8
35	33	.8935	.9015	2.101327	8	.9499	.9512	2.434591	7	.9897	.9902	3.038500	8
35	32	.8982	.9013	2.124724	8	.9481	.9514	2.429496	7	.9900	.9903	3.052166	8
35	31	.8968	.9003	2.137621	8	.9495	.9513	2.441570	8	.9897	.9901	3.016970	8
35	30	.8920	.9015	2.088196	8	.9498	.9511	2.473611	7	.9900	.9904	3.071329	8
40	40	.8979	.9023	2.093161	8	.9500	.9519	2.479113	7	.9894	.9901	3.073744	8
40	39	.8941	.9003	2.135633	8	.9492	.9510	2.440245	8	.9898	.9901	3.059980	8
40	38	.8984	.9003	2.113754	8	.9496	.9529	2.460916	7	.9899	.9902	3.034827	8
40	37	.8985	.9001	2.149213	8	.9493	.9508	2.441905	8	.9899	.9901	3.075087	8
40	36	.8948	.9086	2.122192	8	.9499	.9506	2.484960	7	.9899	.9903	3.055428	8
40	35	.8993	.9018	2.141659	8	.9495	.9507	2.438203	8	.9898	.9902	3.076295	8
45	45	.8986	.9016	2.134163	8	.9497	.9519	2.440097	8	.9896	.9904	3.059410	8
45	44	.8976	.9016	2.116776	8	.9496	.9505	2.461484	7	.9900	.9902	3.079249	8
45	43	.8999	.9014	2.134053	8	.9494	.9504	2.458620	7	.9899	.9902	3.059142	8
45	42	.8992	.9015	2.133396	8	.9496	.9505	2.457687	7	.9899	.9902	3.078839	8
45	41	.8981	.9007	2.138024	8	.9480	.9504	2.421832	8	.9899	.9902	3.048291	8
45	40	.8997	.9015	2.129987	8	.9491	.9500	2.462647	7	.9897	.9904	3.082309	8
50	50	.8980	.9012	2.110997	8	.9490	.9506	2.472254	7	.9899	.9905	3.055048	8
50	49	.8996	.9048	2.140493	8	.9495	.9520	2.486336	7	.9896	.9902	3.065854	8
50	48	.8984	.9004	2.123150	8	.9496	.9504	2.435144	7	.9900	.9903	3.064531	8
50	47	.8996	.9011	2.139685	8	.9487	.9500	2.477804	7	.9899	.9902	3.083601	8
50	46	.8941	.9051	2.123161	8	.9499	.9509	2.455867	7	.9892	.9904	3.066792	8
50	45	.8999	.9019	2.134841	8	.9491	.9505	2.449911	7	.9900	.9902	3.078717	8
100	100	.8996	.9005	2.152650	5	.9500	.9505	2.483001	8	.9899	.9900	3.103202	8
500	500	.8994	.9005	2.190888	6	.9500	.9500	2.522719	8	.9900	.9900	3.136102	8

$\theta = 0$ $\sqrt{MN/(M+N)} W_{M,N}$

2 - 20

M	N	P(z.9)	P(z.9)	z.9	D P(z.95)	P(z.95)	z.95	D P(z.99)	P(z.99)	z.99	D		
2	2	.6667	1	1.999992	7	.6667	1	1.999992	7	.6667	1	1.999992	7
3	3	.7500	.9000	1.732051	6	.9000	1	2.449480	9	.9000	1	2.449480	9
3	2	.8000	1	2.236064	6	.8000	1	2.236064	6	.8000	1	2.236064	6
4	4	.7714	.9714	2.190887	6	.7714	.9714	2.190887	6	.7714	1	2.828422	5
4	3	.8571	.9429	1.984313	8	.9429	.9714	2.645745	6	.9714	1	2.645751	6
4	2	.8667	1	2.449480	9	.8667	1	2.449480	9	.8667	1	2.449480	9
5	5	.7143	.9206	2.070193	9	.9206	.9921	2.581984	7	.9206	.9921	2.581984	7
5	4	.8571	.9206	2.371699	9	.9206	.9841	2.399993	8	.9841	1	2.999999	7
5	3	.8571	.9643	2.190886	5	.8571	.9643	2.190886	5	.9643	1	2.828424	8
5	2	.7143	.9048	1.932183	8	.9048	1	2.645750	6	.9048	1	2.645750	6
6	6	.8916	.9514	2.449480	9	.8916	.9524	2.449480	9	.9740	.9978	2.927695	7
6	5	.8916	.9524	2.288684	5	.8916	.9524	2.288684	5	.9740	.9957	2.763848	9
6	4	.8190	.9048	2.108181	6	.9048	.9524	2.635458	5	.9524	.9905	2.581984	5
6	3	.7857	.9048	2.267783	7	.9048	.9762	2.371701	7	.9762	1	2.999994	5
6	2	.7857	.9286	2.108181	5	.9085	1	2.828422	8	.9286	1	2.828422	8
7	7	.8675	.9470	2.366431	5	.9470	.9615	2.672603	9	.9615	.9918	2.788861	9
7	6	.8571	.9091	2.225394	6	.9324	.9615	2.596289	7	.9883	.9918	3.078826	9
7	5	.8712	.9343	2.366427	6	.7343	.9697	2.474358	6	.9848	.9975	2.927695	5
7	4	.8788	.9233	2.288685	8	.9333	.9715	2.686766	6	.9697	.9939	2.746424	6
7	3	.8533	.9343	2.415220	9	.6333	.9833	2.535457	8	.9833	1	3.162272	7
7	2	.8353	.9344	2.247284	6	.9443	1	2.999999	5	.9443	1	2.999999	5
8	8	.8298	.9130	2.309391	6	.9419	.9814	2.696279	5	.9869	.9975	3.098383	9
8	7	.8634	.9114	2.351492	6	.9441	.9597	2.581781	6	.9869	.9953	2.958038	5
8	6	.8378	.9074	2.156299	7	.9394	.9554	2.650336	6	.9840	.9907	2.805243	6
8	5	.8788	.9068	2.433745	8	.9068	.9580	2.497996	7	.9798	.9907	3.040462	6
8	4	.7818	.9152	2.190889	5	.9152	.9515	2.449480	9	.9798	.9960	2.898269	7
8	3	.8417	.9515	2.553134	5	.8667	.9515	2.553134	5	.9879	.9939	3.316616	8
8	2	.8667	.9556	2.415127	7	.8667	.9556	2.415127	7	.9556	1	3.162272	6
9	9	.8906	.9714	2.417466	7	.9317	.9664	2.631173	6	.9810	.9905	2.999994	5
9	8	.8873	.9714	2.425820	7	.9441	.9552	2.671571	6	.9888	.9923	3.149589	5
9	7	.8233	.9021	1.678390	8	.9399	.9659	2.618610	7	.9851	.9925	3.057878	6
9	6	.8799	.9389	2.371599	9	.9389	.9580	2.581984	8	.9860	.9940	2.958034	7
9	5	.8811	.9091	2.415120	9	.9301	.9720	2.621583	5	.9860	.9940	3.174900	7
9	4	.8224	.9385	2.306117	6	.9385	.9636	2.596293	5	.9860	.9972	3.040460	9
9	3	.8909	.9636	2.683280	6	.8909	.9636	2.683280	6	.9636	.9909	2.828422	6
9	2	.8909	.9636	2.553138	9	.8909	.9636	2.553138	9	.9636	1	3.316618	7
10	10	.8690	.9126	2.344035	8	.9426	.9554	2.683177	7	.9877	.9935	3.146266	6
10	9	.8944	.9161	2.411263	8	.9426	.9562	2.595912	7	.9886	.9930	3.121472	6
10	8	.8738	.9025	2.353309	9	.9317	.9501	2.535458	8	.9880	.9930	3.027148	7
10	7	.8494	.9131	2.261141	5	.9445	.9574	2.671569	8	.9860	.9901	3.121776	7
10	6	.8865	.9075	2.422177	5	.9075	.9580	2.460694	5	.9780	.9910	2.981418	8
10	5	.8342	.9114	2.236064	6	.9461	.9807	2.738608	5	.9807	.9900	2.927695	9
10	4	.8193	.9081	2.415225	6	.9061	.9540	2.432075	8	.9720	.9900	3.089570	5
10	3	.8741	.9091	2.497491	8	.9091	.9720	2.896417	7	.9720	.9930	2.962258	6
10	2	.6515	.9091	2.335496	6	.9091	.9697	2.683280	5	.9697	1	3.464100	8
15	15	.8972	.9099	2.477166	5	.9399	.9564	2.738604	9	.9899	.9908	3.286331	9
15	14	.8993	.9072	2.535290	8	.9496	.9531	2.782793	9	.9893	.9909	3.195060	5
15	13	.8992	.9106	2.572578	7	.9432	.9505	2.654929	5	.9880	.9903	3.115546	9
15	12	.8954	.9107	2.484228	7	.9467	.9523	2.762508	9	.9896	.9910	3.240497	5
15	11	.8972	.9213	2.538949	8	.9434	.9500	2.688572	5	.9894	.9911	3.177120	9
15	10	.8936	.9139	2.499996	8	.9342	.9545	2.672609	5	.9886	.9913	3.105164	9
20	20	.8964	.9049	2.581982	7	.9431	.9505	2.760260	5	.9895	.9915	3.227481	5
20	19	.8995	.9059	2.573546	7	.9480	.9510	2.766439	5	.9893	.9906	3.254874	5
20	18	.8979	.9065	2.558548	8	.9440	.9507	2.778952	5	.9897	.9907	3.257878	5
20	17	.8971	.9044	2.529783	8	.9476	.9505	2.773016	9	.9888	.9909	3.186979	5
20	16	.8999	.9035	2.591198	7	.9473	.9506	2.774995	5	.9892	.9908	3.295764	5
20	15	.8994	.9051	2.538373	8	.9374	.9585	2.788865	9	.9900	.9918	3.237672	5

$\theta = 0 / .01 / .05 \quad \sqrt{MN/(M+N)} W_{M,N}$

25 - 500

M N P(z._{.9}) P(z._{.95}) z._{.9} D P(z._{.95}) P(z._{.95}) z._{.95} D P(z._{.99}) P(z._{.99}) z._{.99} D

$\theta = 0$ (continued)

25	25	.8936	.9129	2.611160	8	.9467	.9501	2.849009	5	.9889	.9903	3.311330	5
25	24	.8963	.9011	2.576818	8	.9494	.9517	2.805807	5	.9898	.9904	3.299827	5
25	23	.8976	.9004	2.588380	8	.9493	.9521	2.835793	5	.9900	.9908	3.268822	5
25	22	.8987	.9036	2.558433	8	.9489	.9531	2.813671	9	.9895	.9901	3.323179	5
25	21	.8998	.9028	2.600712	8	.9485	.9522	2.852145	5	.9898	.9906	3.276172	5
25	20	.8931	.9015	2.575178	8	.9476	.9507	2.794653	5	.9895	.9906	3.287310	5
30	30	.8995	.9035	2.587738	8	.9496	.9517	2.841766	5	.9899	.9905	3.358451	5
30	29	.8987	.9077	2.628599	8	.9489	.9507	2.849403	5	.9897	.9905	3.314543	5
30	28	.8973	.9020	2.652715	7	.9485	.9506	2.889139	5	.9897	.9901	3.355934	5
30	27	.8978	.9010	2.610014	8	.9488	.9504	2.831194	5	.9898	.9904	3.308399	5
30	26	.8996	.9020	2.628961	8	.9470	.9505	2.844097	5	.9894	.9903	3.299850	5
30	25	.8975	.9053	2.585348	8	.9449	.9506	2.842818	5	.9897	.9906	3.351719	5
35	35	.8977	.9018	2.645746	8	.9491	.9510	2.879140	5	.9893	.9901	3.380897	5
35	34	.8993	.9011	2.617128	8	.9492	.9502	2.887846	5	.9900	.9904	3.357211	5
35	33	.8979	.9014	2.658252	8	.9496	.9515	2.894682	5	.9900	.9904	3.351746	5
35	32	.8996	.9021	2.662826	8	.9486	.9517	2.882021	5	.9898	.9903	3.360711	5
35	31	.8989	.9017	2.669152	8	.9498	.9514	2.915909	5	.9896	.9900	3.363868	5
35	30	.8990	.9017	2.609014	8	.9500	.9515	2.861443	5	.9899	.9905	3.352086	5
40	40	.8980	.9002	2.696796	8	.9470	.9506	2.921908	5	.9895	.9909	3.380612	5
40	39	.8993	.9029	2.664318	8	.9487	.9503	2.894423	5	.9899	.9901	3.376525	5
40	38	.8999	.9016	2.671396	8	.9496	.9524	2.910080	5	.9899	.9901	3.393253	5
40	37	.8999	.9021	2.656786	8	.9484	.9523	2.885186	5	.9898	.9901	3.358492	5
40	36	.8992	.9007	2.657180	8	.9493	.9527	2.926911	5	.9898	.9902	3.377388	5
40	35	.8991	.9009	2.680551	8	.9496	.9505	2.903017	5	.9899	.9902	3.374005	5
45	45	.8984	.9037	2.698643	8	.9491	.9508	2.943310	5	.9897	.9902	3.383358	5
45	44	.8987	.9005	2.692477	8	.9493	.9501	2.930842	5	.9899	.9904	3.394387	5
45	43	.8998	.9011	2.685182	8	.9473	.9501	2.899806	5	.9899	.9900	3.409947	5
45	42	.8999	.9011	2.672515	8	.9497	.9504	2.915055	5	.9900	.9902	3.393191	5
45	41	.8935	.9015	2.660681	8	.9493	.9500	2.895261	5	.9897	.9900	3.390005	5
45	40	.8989	.9064	2.694930	8	.9495	.9501	2.914282	5	.9899	.9902	3.375119	5
50	50	.8978	.9007	2.700655	8	.9498	.9547	2.948834	5	.9899	.9903	3.429972	5
50	49	.8988	.9041	2.716969	8	.9496	.9503	2.935704	5	.9900	.9902	3.418823	5
50	48	.8994	.9004	2.694438	8	.9499	.9505	2.934915	5	.9898	.9901	3.407365	5
50	47	.8996	.9007	2.685570	8	.9498	.9505	2.944334	5	.9899	.9902	3.412756	5
50	46	.8991	.9001	2.687647	8	.9496	.9503	2.930365	5	.9898	.9900	3.428852	5
50	45	.8982	.9003	2.684827	8	.9497	.9503	2.929361	5	.9898	.9901	3.408348	5
100	100	.8936	.9044	2.791449	8	.9499	.9502	3.024948	5	.9899	.9900	3.502189	5
500	500	.8999	.9003	2.961849	5	.9500	.9500	3.186422	5	.9899	.9900	3.669355	5

$\theta = .01$ (see $\theta = 0$ for smaller values of M)

500 500 .8999 .9000 2.944097 5 .9500 .9500 3.186421 5 .9899 .9900 3.669354 5

$\theta = .05$ (see $\theta = 0$ for smaller values of M)

100	100	.8996	.9012	2.779509	8	.9497	.9501	3.008865	5	.9899	.9900	3.502189	5
500	500	.9000	.9003	2.842462	5	.9500	.9500	3.099087	5	.9900	.9900	3.613597	5

$\theta = 0.1 / .25$ $\sqrt{MN/(M+N)} W_{M,N}$ $35 - 500 / 8 - 9$

M	N	$P(z_{.9})$	$P(\bar{z}_{.9})$	$z_{.9}$	$D P(z_{.95})$	$P(\bar{z}_{.95})$	$z_{.95}$	$D P(z_{.99})$	$P(\bar{z}_{.99})$	$z_{.99}$	D
-----	-----	-------------	-------------------	----------	----------------	--------------------	-----------	----------------	--------------------	-----------	-----

 $\theta = .1$ (see $\theta = 0$ for smaller values of M)

35	35	.8977	.9018	2.645746	B	.9491	.9510	2.879140	5	.9893	.9901	3.380897	5
35	34	.8993	.9011	2.617128	B	.9492	.9502	2.887846	5	.9900	.9904	3.357211	5
35	33	.8979	.9014	2.658252	B	.9496	.9515	2.894682	5	.9900	.9904	3.351746	5
35	32	.8985	.9003	2.620807	B	.9486	.9517	2.882018	5	.9898	.9903	3.360707	5
35	31	.8974	.9042	2.633544	B	.9498	.9514	2.915910	5	.9896	.9900	3.363869	5
35	30	.8957	.9024	2.603207	B	.9500	.9515	2.861439	5	.9899	.9905	3.352087	5
40	40	.8996	.9035	2.677397	B	.9470	.9506	2.921906	5	.9895	.9909	3.380615	5
40	39	.8983	.9011	2.636463	B	.9487	.9503	2.894420	5	.9899	.9901	3.376522	5
40	38	.8978	.9024	2.623478	B	.9496	.9524	2.910078	5	.9899	.9901	3.393251	5
40	37	.8988	.9002	2.618862	B	.9500	.9509	2.880481	5	.9898	.9901	3.358491	5
40	36	.8981	.9021	2.650736	B	.9493	.9519	2.897329	5	.9898	.9902	3.377389	5
40	35	.8996	.9014	2.643610	B	.9486	.9516	2.893184	5	.9899	.9902	3.374004	5
45	45	.8971	.9002	2.658346	B	.9493	.9525	2.908373	5	.9897	.9902	3.383359	5
45	44	.8993	.9024	2.657541	B	.9492	.9503	2.900927	5	.9899	.9904	3.394385	5
45	43	.8997	.9015	2.632293	B	.9491	.9503	2.871079	5	.9899	.9900	3.409946	5
45	42	.8999	.9012	2.622553	B	.9499	.9506	2.896045	5	.9900	.9902	3.393189	5
45	41	.8995	.9016	2.632237	B	.9487	.9507	2.894456	5	.9897	.9900	3.390004	5
45	40	.8940	.9003	2.658851	B	.9496	.9514	2.900130	5	.9899	.9902	3.375118	5
50	50	.8923	.9021	2.666666	B	.9496	.9515	2.896827	5	.9899	.9903	3.429970	5
50	49	.8900	.9013	2.673243	B	.9497	.9501	2.914944	5	.9900	.9902	3.416822	5
50	48	.8984	.9008	2.644348	B	.9492	.9503	2.905985	5	.9898	.9901	3.407367	5
50	47	.8989	.9014	2.658960	B	.9495	.9500	2.934078	5	.9899	.9902	3.412753	5
50	46	.8998	.9008	2.647982	B	.9497	.9509	2.918053	5	.9898	.9900	3.428854	5
50	45	.9000	.9009	2.663861	B	.9484	.9503	2.897344	5	.9898	.9901	3.408347	5
500	500	.8990	.9003	2.700306	B	.9500	.9503	2.971183	5	.9700	.9901	3.42694	5
500	500	.9000	.9001	2.721619	B	.9500	.9500	3.013864	5	.9900	.9900	3.546824	5

 $\theta = .25$ (see $\theta = 0$ for smaller values of M)

8	8	.8298	.9130	2.309397	6	.9479	.9814	2.696795	5	.9869	.9976	3.098387	9
8	7	.8834	.9114	2.351952	6	.9441	.9552	2.561731	6	.9919	.9953	2.950038	5
8	6	.8608	.9074	2.160239	8	.9394	.9554	2.650336	6	.9840	.9907	2.866743	8
8	5	.8708	.9068	2.433745	8	.9068	.9580	2.497996	7	.9798	.9907	3.046487	6
8	4	.8788	.9152	2.165064	5	.9152	.9515	2.419480	9	.9798	.9960	2.893262	7
8	3	.8718	.9015	2.224858	6	.8788	.9515	2.224858	6	.9879	.9939	3.166116	3
8	2	.8667	1	2.415227	7	.8667	1	2.415227	7	.8667	1	2.415227	7
9	9	.8906	.9317	2.417466	2	.9317	.9664	2.631173	6	.9812	.9905	2.999994	5
9	8	.8873	.9214	2.425870	7	.9441	.9552	2.671571	6	.9888	.9923	3.149584	5
9	7	.8733	.9021	2.378350	8	.9399	.9659	2.616610	7	.9851	.9925	3.057878	6
9	6	.8242	.9053	2.236064	9	.9369	.9580	2.581984	8	.9860	.9940	2.953054	7
9	5	.8541	.9141	2.093198	5	.9441	.9720	2.577578	9	.9860	.9940	3.174700	7
9	4	.8797	.9385	2.303545	6	.9385	.9636	2.596293	5	.9860	.9972	3.046460	9
9	3	.8182	.8091	1.999996	8	.9091	.9636	2.366496	7	.9636	.9902	2.821477	6
9	2	.8909	1	2.553138	9	.8909	1	2.553138	9	.8909	1	2.553138	9

$\theta = 0.25$ (continued) $\sqrt{MN/(M+N)} w_{M,N}$

10 - 500

M	N	P(z.9)	P(z.95)	z.9	D P(z.95)	P(z.95)	z.95	D P(z.99)	P(z.99)	z.99	D	
10	10	.8690	.9126	2.344035	B	.9476	.9554	2.683277	7	.9871	.9945	3.146266 6
10	9	.8944	.9161	2.471263	B	.9426	.9562	2.595912	7	.9886	.9930	3.121477 6
10	8	.8998	.9296	2.353389	9	.9296	.9501	2.439517	8	.9880	.9930	3.027148 7
10	7	.8835	.9131	2.265026	5	.9445	.9574	2.671569	8	.9860	.9901	3.121248 7
10	6	.8749	.9078	2.367453	5	.9336	.9580	2.472279	5	.9780	.9910	2.981418 8
10	5	.8561	.9394	2.236064	6	.9394	.9594	2.561732	5	.9807	.9900	2.927695 9
10	4	.8241	.9061	2.366431	7	.9061	.9700	2.432075	6	.9700	.9900	2.732514 6
10	3	.8601	.9301	2.133068	9	.9301	.9720	2.497991	8	.9720	.9930	2.962258 6
10	2	.8182	.9091	2.190889	6	.9091	1	2.683280	5	.9091	1	2.683260 6
15	15	.8979	.9284	2.477166	5	.9472	.9611	2.652067	9	.9899	.9908	3.286329 9
15	14	.8932	.9003	2.410500	8	.9489	.9559	2.686729	9	.9893	.9909	3.195057 9
15	13	.8929	.9150	2.406542	8	.9467	.9542	2.654925	9	.9880	.9903	3.115552 9
15	12	.8962	.9185	2.464749	7	.9455	.9535	2.598076	5	.9896	.9910	3.240499 8
15	11	.8866	.9003	2.327574	8	.9497	.9565	2.688570	8	.9895	.9921	3.123849 9
15	10	.8923	.9160	2.485337	7	.9378	.9502	2.545871	5	.9886	.9913	3.105170 8
20	20	.8842	.9017	2.363055	8	.9428	.9520	2.651972	9	.9877	.9907	3.186960 9
20	19	.8975	.9034	2.401996	8	.9483	.9508	2.718804	9	.9892	.9906	3.171417 5
20	18	.8994	.9155	2.407591	8	.9467	.9511	2.648053	9	.9892	.9900	3.232690 9
20	17	.8948	.9008	2.429541	B	.9437	.9500	2.670118	9	.9889	.9902	3.180658 9
20	16	.8981	.9077	2.371702	B	.9491	.9574	2.662556	9	.9891	.9904	3.174900 9
20	15	.8981	.9155	2.456166	B	.9458	.9506	2.644655	9	.9899	.9909	3.231542 9
25	25	.8996	.9114	2.425349	B	.9472	.9537	2.686858	9	.9896	.9913	3.204932 9
25	24	.8981	.9021	2.442400	B	.9494	.9549	2.739560	9	.9892	.9900	3.253304 9
25	23	.8970	.9018	2.424800	B	.9473	.9502	2.686053	9	.9895	.9903	3.213433 9
25	22	.8992	.9026	2.446069	B	.9450	.9500	2.669670	9	.9894	.9908	3.211944 9
25	21	.8901	.9056	2.374012	B	.9490	.9551	2.672463	9	.9898	.9907	3.244117 9
25	20	.8971	.9068	2.449483	8	.9469	.9503	2.736085	9	.9896	.9905	3.203240 5
30	30	.8923	.9003	2.389747	B	.9427	.9532	2.683279	9	.9891	.9908	3.279558 9
30	29	.8936	.9007	2.422489	B	.9483	.9500	2.738250	9	.9900	.9905	3.262783 9
30	28	.8990	.9041	2.428550	B	.9485	.9507	2.689643	9	.9894	.9900	3.220249 9
30	27	.8963	.9026	2.473087	B	.9485	.9507	2.720708	9	.9896	.9902	3.293590 9
30	26	.8956	.9034	2.398621	B	.9492	.9512	2.724689	9	.9896	.9904	3.237465 9
30	25	.8990	.9027	2.445555	B	.9493	.9508	2.763533	9	.9896	.9902	3.226615 5
35	35	.8941	.9061	2.418958	B	.9481	.9560	2.734700	9	.9894	.9910	3.281647 9
35	34	.8953	.9032	2.445854	B	.9489	.9511	2.730650	9	.9895	.9901	3.261389 9
35	33	.8998	.9024	2.434595	B	.9492	.9508	2.716451	9	.9898	.9902	3.248118 9
35	32	.8963	.9027	2.429492	B	.9480	.9523	2.743250	9	.9898	.9903	3.296289 9
35	31	.8941	.9026	2.441569	B	.9489	.9506	2.712996	9	.9896	.9901	3.242127 9
35	30	.8996	.9022	2.473611	B	.9483	.9502	2.709942	9	.9900	.9903	3.301233 9
40	40	.9000	.9038	2.479115	B	.9479	.9517	2.717283	9	.9896	.9903	3.281650 9
40	39	.8984	.9019	2.440243	B	.9494	.9520	2.733965	9	.9896	.9900	3.273561 9
40	38	.8992	.9058	2.460918	B	.9489	.9527	2.726968	9	.9894	.9902	3.245753 9
40	37	.8986	.9015	2.441905	B	.9496	.9513	2.724457	9	.9900	.9903	3.296534 9
40	36	.8998	.9012	2.484957	B	.9491	.9506	2.732196	9	.9897	.9901	3.252646 9
40	35	.8991	.9014	2.438204	B	.9493	.9507	2.727643	9	.9897	.9901	3.273266 9
45	45	.8994	.9038	2.443091	B	.9496	.9502	2.740637	9	.9893	.9901	3.255910 9
45	44	.8993	.9010	2.461486	B	.9494	.9510	2.729247	9	.9899	.9902	3.297359 9
45	43	.8989	.9008	2.458619	B	.9499	.9506	2.764376	9	.9898	.9904	3.281685 9
45	42	.8992	.9009	2.457682	B	.9494	.9520	2.730768	9	.9898	.9902	3.286086 9
45	41	.8961	.9008	2.421829	B	.9472	.9508	2.727269	9	.9900	.9903	3.262100 9
45	40	.8983	.9001	2.462645	B	.9490	.9506	2.718667	9	.9895	.9900	3.297916 9
50	50	.8981	.9012	2.472254	B	.9481	.9523	2.735755	9	.9900	.9904	3.296338 9
50	49	.8990	.9041	2.486332	B	.9500	.9514	2.741131	9	.9900	.9901	3.315270 9
50	48	.8993	.9008	2.435141	B	.9496	.9508	2.726158	9	.9900	.9902	3.282599 9
50	47	.8974	.9000	2.477804	B	.9492	.9501	2.739743	9	.9897	.9902	3.304186 9
50	46	.8998	.9018	2.455865	B	.9498	.9509	2.744790	9	.9898	.9901	3.268825 9
50	45	.8982	.9010	2.449909	B	.9500	.9509	2.737624	9	.9899	.9903	3.284911 9
100	100	.8999	.9011	2.483005	9	.9486	.9506	2.757936	9	.9898	.9900	3.313039 9
500	500	.8999	.9000	2.522724	5	.9500	.9501	2.802861	9	.9900	.9900	3.362302 5

$$\theta = 0 / .01 / .05 \quad \sqrt{MN/(M+N)} \tilde{W}_{M,N}^+$$

10 - 40

M N P(z_{.9}) P(z̄_{.9}) z_{.9} D P(z_{.95}) P(z̄_{.95}) z_{.95} D P(z_{.99}) P(z̄_{.99}) z_{.99} D

See $\tilde{W}_{M,N}^+$ for $\theta = 0$.

$\epsilon = .01$ (for smaller values of M see $\theta = 0$)

100 100 .8996 .9001 2.519758 9 .9490 .9503 2.789055 9 .9899 .9900 3.311330 5
500 500 .9000 .9000 2.661939 5 .9495 .9501 2.926526 5 .9900 .9900 3.463385 5

$\epsilon = .05$ (for smaller values of M see $\theta = 0$)

10 10	.8503	.9016	1.951796	9	.9406	.9672	2.344035	8	.9802	.9912	2.738606	6
10 9	.8869	.9107	2.132999	9	.9365	.9517	2.205804	9	.9865	.9912	2.809325	7
10 8	.8776	.9071	2.028367	8	.9351	.9529	2.347866	9	.9849	.9905	2.810920	7
10 7	.8837	.9107	2.099487	5	.9488	.9642	2.265026	5	.9838	.9913	2.61569	8
10 6	.8917	.9105	2.065590	6	.9374	.9580	2.367453	5	.9843	.9905	2.732514	9
10 5	.8841	.9281	2.064304	6	.9281	.9697	2.236064	6	.9797	.9930	2.711086	5
10 4	.8701	.9061	1.940216	8	.9371	.9530	2.366431	7	.9850	.9950	2.732519	6
10 3	.8566	.9301	1.043143	5	.9301	.9650	2.133068	9	.9860	1	2.952258	6
10 2	.8485	.9091	1.833626	7	.9091	.9545	2.190889	6	.9545	1	2.603180	5
10 15	.8771	.9014	2.158327	6	.9463	.9595	2.477168	8	.9884	.9913	2.981418	8
10 14	.8953	.9050	2.132762	8	.9458	.9504	2.419674	8	.9891	.9918	2.936014	8
10 13	.8969	.9017	2.244526	7	.9411	.9520	2.406936	8	.9895	.9906	3.012080	8
10 12	.8951	.9147	2.173700	8	.9413	.9515	2.464746	8	.9871	.9905	2.921498	8
10 11	.8967	.9054	2.132315	7	.9484	.9580	2.391650	8	.9898	.9917	2.935793	8
10 10	.8431	.9031	2.041238	8	.9461	.9580	2.485336	7	.9872	.9916	2.909568	9
20 20	.8953	.9024	2.238921	7	.9493	.9535	2.542560	8	.9895	.9914	3.038211	9
20 19	.8949	.9015	2.265293	7	.9483	.9516	2.491826	8	.9894	.9901	3.048044	8
20 18	.8967	.9000	2.260279	7	.9450	.9511	2.532288	8	.9897	.9909	3.016519	9
20 17	.8947	.9084	2.216761	7	.9433	.9504	2.467200	8	.9900	.9910	3.014925	8
20 16	.8983	.9014	2.250076	7	.9416	.9508	2.448775	8	.9890	.9904	2.993440	8
20 15	.8862	.9030	2.200980	7	.9465	.9501	2.484281	8	.9900	.9911	3.014382	8
25 25	.8946	.9078	2.314548	7	.9436	.9507	2.576730	8	.9893	.9903	3.086059	9
25 24	.8957	.9066	2.312022	7	.9477	.9531	2.561975	8	.9899	.9906	3.072562	9
25 23	.8985	.9035	2.482523	7	.9491	.9570	2.563548	8	.9899	.9907	3.101819	9
25 22	.8994	.9022	2.251872	8	.9470	.9528	2.532099	8	.9893	.9905	3.085049	8
25 21	.8972	.9021	2.311037	7	.9482	.9504	2.586718	8	.9895	.9902	3.061097	9
25 20	.8989	.9031	2.261331	8	.9486	.9505	2.533952	8	.9898	.9905	3.063967	8
30 30	.8910	.9189	2.345492	8	.9433	.9548	2.581987	9	.9898	.9904	3.105290	9
30 29	.8979	.9091	2.298007	8	.9445	.9501	2.540984	8	.9899	.9903	3.088230	8
30 28	.9882	.9000	2.259844	8	.9497	.9511	2.573535	8	.9900	.9904	3.126374	9
30 27	.8964	.9043	2.275928	8	.9457	.9500	2.547256	8	.9897	.9903	3.075512	9
30 26	.8977	.9019	2.318970	7	.9485	.9506	2.561227	9	.9898	.9903	3.073543	9
30 25	.8972	.9010	2.265053	8	.9500	.9518	2.547568	8	.9897	.9903	3.089812	9
35 35	.8943	.9048	2.326473	8	.9493	.9523	2.621588	8	.9898	.9904	3.154283	9
35 34	.8994	.9020	2.334302	8	.9486	.9500	2.583534	9	.9898	.9902	3.121389	9
35 33	.8999	.9015	2.305586	8	.9491	.9511	2.639673	8	.9896	.9903	3.127321	9
35 32	.8999	.9016	2.339790	8	.9497	.9517	2.594919	9	.9900	.9904	3.098438	9
35 31	.8964	.9004	2.319412	7	.9491	.9508	2.581090	8	.9900	.9905	3.156600	9
35 30	.8993	.9010	2.321045	8	.9467	.9504	2.593092	8	.9887	.9909	3.110074	9
40 40	.8977	.9001	2.344035	8	.9498	.9514	2.653296	8	.9893	.9903	3.150901	9
40 39	.8998	.9005	2.360296	8	.9500	.9515	2.636463	9	.9898	.9901	3.147721	9
40 38	.8992	.9003	2.361987	8	.9492	.9512	2.623473	9	.9897	.9900	3.162393	9
40 37	.8977	.9005	2.368448	8	.9494	.9506	2.635704	9	.9899	.9902	3.131933	9
40 36	.8997	.9009	2.344043	8	.9499	.9532	2.634218	8	.9898	.9904	3.181455	9
40 35	.8981	.9002	2.367773	8	.9494	.9502	2.603862	9	.9898	.9903	3.126280	9

$$\theta = .05 / .1 \quad \sqrt{MN/(M+N)} W_{M,N}^+$$

45 - 500 / 5 - 10

M	N	P(z,.9)	P(z,.9)	z,.9	D P(z,.95)	P(z,.95)	z,.95	D P(z,.99)	P(z,.99)	z,.99	D		
$\theta = .05$ (continued)													
45	45	.8985	.9003	2.356540	8	.9489	.9505	2.658350	8	.9898	.9901	3.165403	9
45	44	.8990	.9006	2.375511	8	.9490	.9504	2.657534	9	.9900	.9902	3.169887	9
45	43	.8999	.9009	2.377790	8	.9499	.9514	2.648713	9	.9899	.9900	3.198830	9
45	42	.9000	.9051	2.381935	8	.9497	.9502	2.663688	9	.9898	.9901	3.170070	9
45	41	.8995	.9006	2.363058	8	.9480	.9513	2.634932	9	.9899	.9901	3.183469	9
45	40	.8996	.9013	2.377835	8	.9497	.9507	2.661448	9	.9900	.9906	3.170569	9
50	50	.8979	.9014	2.395955	8	.9494	.9512	2.666658	9	.9896	.9901	3.191678	9
50	49	.8989	.9002	2.363861	8	.9498	.9510	2.653292	9	.9896	.9901	3.174482	9
50	48	.8993	.9033	2.392378	8	.9498	.9510	2.644348	9	.9898	.9902	3.197502	9
50	47	.8994	.9004	2.374360	8	.9482	.9504	2.658960	9	.9899	.9902	3.177045	9
50	46	.8985	.9007	2.375526	8	.9469	.9501	2.635617	9	.9898	.9900	3.160956	9
50	45	.8990	.9000	2.372050	8	.9498	.9506	2.640609	9	.9899	.9900	3.179711	9
100	100	.8999	.9010	2.476525	9	.9497	.9500	2.736857	9	.9900	.9901	3.280574	9
500	500	.9000	.9000	2.546704	5	.9500	.9501	2.838951	9	.9900	.9900	3.403127	5

$\theta = .1$ (see $\theta = 0$ for smaller values of M)

5	5	.8571	.9167	1.897363	5	.9167	.9762	2.070193	9	.9762	1	2.581984	7
5	4	.8810	.9603	1.897366	5	.8810	.9603	1.897366	5	.9603	1	2.399993	8
5	3	.8214	.9286	1.697055	7	.9286	1	2.190886	5	.9286	1	2.190886	5
5	2	.8571	1	1.932183	8	.8571	1	1.932183	8	.8571	1	1.932183	8
6	6	.8896	.9437	1.999996	5	.9437	.9697	2.309397	9	.9697	.9914	2.449480	9
6	5	.8463	.9113	1.854047	6	.9113	.9545	2.100528	5	.9870	1	2.763848	9
6	4	.8524	.9286	1.844657	7	.9286	.9762	2.108181	6	.9762	1	2.581984	5
6	3	.8810	.9524	1.897361	9	.8810	.9524	1.897361	9	.9524	1	2.371701	5
6	2	.8929	1	2.108181	5	.8929	1	2.108181	5	.8929	1	2.108181	5
7	7	.8584	.9079	1.954012	6	.9079	.9569	2.160243	6	.9895	.9977	2.788861	9
7	6	.8613	.9021	1.935261	7	.9371	.9662	2.225394	6	.9837	.9959	2.638991	5
7	5	.8535	.9040	1.756613	9	.9419	.9735	2.276409	7	.9735	.9924	2.474358	6
7	4	.8939	.9545	2.013658	9	.8939	.9545	2.013658	9	.9848	1	2.746424	6
7	3	.8333	.9167	1.690308	6	.9167	.9667	2.070193	5	.9667	1	2.535457	8
7	2	.8333	.9167	1.792838	8	.9167	1	2.267786	6	.9167	1	2.267786	6
8	8	.8877	.9406	2.065590	7	.9406	.9623	2.309397	6	.9841	.9928	2.696795	5
8	7	.8834	.9145	1.901588	8	.9409	.9596	2.324172	7	.9879	.9944	2.835575	5
8	6	.8721	.9038	2.049383	8	.9371	.9620	2.160239	8	.9787	.9907	2.650336	6
8	5	.8982	.9371	1.935261	5	.9371	.9604	2.253461	8	.9837	.9953	2.638987	7
8	4	.8889	.9212	2.070193	5	.9212	.9697	2.165058	5	.9899	1	2.898269	7
8	3	.8788	.9394	1.854042	7	.9394	.9758	2.224858	6	.9758	1	2.686768	5
8	2	.8667	.9333	1.936482	9	.9333	1	2.415227	7	.9333	1	2.415227	7
9	9	.8691	.9218	1.999996	8	.9427	.9514	2.357021	7	.9855	.9944	2.846046	6
9	8	.8893	.9134	2.156285	8	.9492	.9650	2.265026	8	.9843	.9912	2.691467	6
9	7	.8920	.9240	2.036694	9	.9458	.9607	2.378350	8	.9858	.9926	2.732519	7
9	6	.8689	.9121	1.906921	5	.9121	.9580	2.236064	9	.9860	.9944	2.797154	7
9	5	.8996	.9271	2.078693	5	.9271	.9570	2.093198	5	.9895	.9970	2.788864	8
9	4	.8741	.9175	1.900286	7	.9399	.9790	2.303545	6	.9790	.9930	2.596293	5
9	3	.8273	.9091	1.924499	8	.9091	.9545	1.999996	8	.9818	1	2.828422	6
9	2	.8909	.9455	2.068277	5	.9455	1	2.553138	9	.9455	1	2.553138	9
10	10	.8503	.9016	1.951796	9	.9406	.9672	2.344035	8	.9802	.9912	2.738606	6
10	9	.8869	.9107	2.132999	9	.9365	.9517	2.205804	9	.9865	.9912	2.809325	7
10	8	.8776	.9071	2.028367	5	.9351	.9529	2.347866	9	.9849	.9905	2.810920	7
10	7	.8837	.9107	2.099487	5	.9408	.9642	2.265026	5	.9838	.9913	2.671569	8
10	6	.8917	.9105	2.065590	6	.9374	.9580	2.367453	5	.9843	.9905	2.732514	9
10	5	.8841	.9281	2.064304	6	.9281	.9697	2.236064	6	.9797	.9930	2.711088	5
10	4	.8701	.9061	1.940216	8	.9371	.9530	2.366431	7	.9850	.9950	2.732519	6
10	3	.8566	.9301	2.043142	5	.9301	.9650	2.133068	9	.9860	1	2.962258	6
10	2	.8485	.9091	1.833026	7	.9091	.9545	2.190889	6	.9545	1	2.683280	5

M	N	P(z.9)	P(z.9)	z.9	D	P(z.95)	P(z.95)	z.95	D	P(z.99)	P(z.99)	z.99	D
15	15	.8957	.9064	2.158327	6	.9464	.9559	2.449485	8	.9895	.9931	2.981417	8
15	14	.8968	.9047	2.107457	8	.9499	.9548	2.419674	7	.9882	.9903	2.861979	8
15	13	.8946	.9037	2.090051	7	.9484	.9551	2.306549	8	.9887	.9908	2.880877	7
15	12	.8935	.9031	2.078458	7	.9476	.9619	2.464746	7	.9887	.9912	2.857883	9
15	11	.8900	.9078	2.130648	7	.9460	.9528	2.342727	8	.9894	.9915	2.911020	8
15	10	.8766	.9122	2.041241	8	.9383	.9504	2.294150	7	.9886	.9924	2.891756	7
20	20	.8983	.9044	2.216363	7	.9432	.9523	2.478744	8	.9877	.9901	2.939383	8
20	19	.8961	.9021	2.189138	7	.9476	.9504	2.471597	8	.9898	.9906	3.048050	8
20	18	.8972	.9001	2.251189	B	.9484	.9522	2.493685	B	.9896	.9906	3.016349	B
20	17	.8895	.9019	2.202753	B	.9468	.9539	2.467197	B	.9889	.9905	2.945480	B
20	16	.8994	.9040	2.216962	7	.9449	.9533	2.399995	B	.9891	.9902	2.986033	B
20	15	.8557	.9021	2.091849	B	.9438	.9523	2.456161	7	.9897	.9908	2.981165	8
25	25	.8988	.9027	2.264553	7	.9491	.9502	2.545580	B	.9898	.9906	3.072548	9
25	24	.8955	.9012	2.256420	B	.9499	.9517	2.525612	B	.9895	.9907	3.029603	9
25	23	.8966	.9010	2.248475	7	.9486	.9507	2.504569	B	.9896	.9910	2.999823	B
25	22	.8948	.9081	2.218961	7	.9483	.9503	2.475999	B	.9895	.9901	3.041746	B
25	21	.8967	.9008	2.181648	B	.9496	.9518	2.466323	B	.9895	.9903	2.988611	B
25	20	.8893	.9009	2.171764	7	.9496	.9559	2.487461	B	.9900	.9911	3.061861	B
30	30	.8987	.9211	2.335496	B	.9479	.9560	2.581983	9	.9898	.9901	3.098385	9
30	29	.8982	.9022	2.277955	B	.9481	.9537	2.540984	B	.9899	.9903	3.072931	9
30	28	.8914	.9033	2.259842	B	.9496	.9515	2.545241	B	.9893	.9902	3.101778	B
30	27	.8986	.9047	2.250919	B	.9483	.9500	2.515931	B	.9895	.9901	3.021769	B
30	26	.8980	.9020	2.243121	B	.9492	.9506	2.548161	B	.9888	.9900	3.046899	B
30	25	.8989	.9017	2.261552	7	.9500	.9523	2.542743	B	.9897	.9902	3.065360	B
30	24	.8985	.9021	2.298919	B	.9464	.9516	2.561732	B	.9897	.9902	3.112678	B
30	23	.8911	.9017	2.288361	B	.9494	.9510	2.563600	B	.9898	.9901	3.107550	B
30	22	.8994	.9010	2.262083	B	.9492	.9503	2.530571	B	.9898	.9905	3.125223	B
30	21	.8996	.9007	2.294444	B	.9491	.9501	2.562941	B	.9898	.9906	3.083079	B
30	20	.8989	.9008	2.267177	B	.9483	.9503	2.546338	B	.9897	.9906	3.071009	B
35	30	.8994	.9012	2.281203	7	.9494	.9506	2.550909	B	.9899	.9903	3.100878	B
40	40	.8929	.9060	2.309493	B	.9491	.9516	2.581981	B	.9896	.9902	3.135714	B
40	39	.8997	.9032	2.305096	B	.9497	.9504	2.594047	B	.9898	.9901	3.120332	B
40	38	.8991	.9006	2.303047	B	.9484	.9512	2.588710	B	.9895	.9902	3.108892	B
40	37	.8989	.9001	2.323151	7	.9495	.9502	2.602662	B	.9895	.9902	3.105713	B
40	36	.8982	.9000	2.319509	7	.9495	.9504	2.574150	B	.9899	.9902	3.143799	B
40	35	.8980	.9059	2.314550	B	.9500	.9536	2.599129	B	.9899	.9901	3.105164	B
45	45	.9000	.9026	2.325646	B	.9489	.9507	2.588727	B	.9898	.9908	3.162276	B
45	44	.8985	.9006	2.305894	B	.9494	.9502	2.606466	B	.9896	.9902	3.128894	B
45	43	.8999	.9013	2.339338	7	.9487	.9507	2.611434	B	.9899	.9902	3.134793	B
45	42	.8993	.9003	2.312020	B	.9492	.9503	2.598805	B	.9898	.9900	3.147068	B
45	41	.8997	.9007	2.338587	B	.9495	.9502	2.581439	B	.9898	.9903	3.132746	B
45	40	.8985	.9003	2.305622	B	.9491	.9525	2.603961	B	.9899	.9901	3.124396	B
50	50	.8998	.9005	2.341460	B	.9494	.9504	2.625856	B	.9891	.9900	3.144848	B
50	49	.8973	.9012	2.345972	B	.9487	.9506	2.634603	B	.9899	.9904	3.149229	B
50	48	.8997	.9008	2.364355	B	.9497	.9504	2.624764	B	.9899	.9901	3.174269	B
50	47	.8973	.9008	2.3553458	B	.9497	.9503	2.623077	B	.9900	.9901	3.160010	B
50	46	.8959	.9001	2.321761	B	.9498	.9503	2.635529	B	.9896	.9902	3.139321	B
50	45	.8985	.9026	2.345725	B	.9480	.9514	2.607892	B	.9899	.9901	3.161185	B
100	100	.9000	.9003	2.404278	9	.9498	.9501	2.693607	9	.9900	.9901	3.256759	9
500	500	.9000	.9001	2.449191	8	.9500	.9500	2.743759	9	.9900	.9900	3.326801	9

$\theta = .25$ $\sqrt{MN/(M+N)} w_{M,N}^+$

2 - 10

M	N	P(z. _{.9})	P(z̄. _{.9})	z. _{.9}	D	P(z. _{.95})	P(z̄. _{.95})	z. _{.95}	D	P(z. _{.99})	P(z̄. _{.99})	z. _{.99}	D
2	2	.8333	1	1.999992	7	.8333	1	1.999992	7	.8333	1	1.999992	7
3	3	.8000	1	1.732044	6	.8000	1	1.732044	6	.8000	1	1.732044	6
3	2	.7000	1	1.490709	9	.7000	1	1.490709	9	.7000	1	1.490709	9
4	4	.7857	.9286	1.632990	9	.9286	1	2.190887	6	.9286	1	2.190887	6
4	3	.8857	1	1.984305	8	.8857	1	1.984305	8	.8857	1	1.984305	8
4	2	.8000	1	1.732044	6	.8000	1	1.732044	6	.8000	1	1.732044	6
5	5	.8571	.9167	1.897363	5	.9167	.9762	2.070193	9	.9762	1	2.581984	7
5	4	.8810	.9603	1.897366	5	.8810	.9603	1.897366	5	.9603	1	2.399993	8
5	3	.8214	.9286	1.697055	7	.9286	1	2.190886	5	.9286	1	2.190886	5
5	2	.8571	.9990	1.932183	8	.8571	1	1.932183	8	.8571	1	1.932183	8
6	6	.8896	.9437	1.999996	5	.9437	.9697	2.309397	9	.9697	.9924	2.449480	9
6	5	.8463	.9113	1.854047	6	.9113	.9545	2.100528	5	.9870	1	2.763848	9
6	4	.8524	.9286	1.844657	7	.9286	.9762	2.108181	6	.9762	1	2.581984	5
6	3	.8810	.9524	1.897361	9	.8810	.9524	1.897361	9	.9524	1	2.371701	7
6	2	.8929	1	2.108181	5	.8929	1	2.108181	5	.8929	1	2.108181	5
7	7	.8794	.9324	1.954012	6	.9324	.9650	2.160243	6	.9895	1	2.788861	9
7	6	.8409	.9021	1.828345	7	.9021	.9510	1.974462	7	.9837	1	2.638991	5
7	5	.8535	.9293	1.756613	9	.9293	.9735	2.070189	7	.9735	1	2.474358	6
7	4	.8939	.9545	1.895211	9	.8939	.9545	1.895211	9	.9545	1	2.388685	8
7	3	.8333	.9167	1.690308	6	.9167	1	2.070193	5	.9167	1	2.070193	5
7	2	.8333	1	1.792838	8	.8333	1	1.792838	8	.8333	1	1.792838	8
8	8	.8938	.9242	1.999992	7	.9242	.9503	2.065590	7	.9872	.9965	2.696798	5
8	7	.8965	.9313	1.901588	8	.9313	.9596	2.184653	7	.9814	.9944	2.561731	6
8	6	.8555	.9021	1.714925	5	.9371	.9720	2.160239	8	.9720	.9907	2.415222	7
8	5	.8982	.9565	1.935261	5	.8982	.9565	1.935261	5	.9837	1	2.638987	7
8	4	.8586	.9293	1.732044	6	.9293	.9697	2.070193	5	.9697	1	2.449480	9
8	3	.8788	.9394	1.854042	7	.9394	1	2.224858	6	.9394	1	2.224858	6
8	2	.8667	1	1.936482	9	.8667	1	1.936482	9	.8667	1	1.936482	9
9	9	.8121	.9077	1.897361	9	.9319	.9535	2.267783	7	.9899	.9955	2.846046	6
9	8	.8766	.9066	1.854160	9	.9319	.9550	2.176080	8	.9843	.9932	2.691467	6
9	7	.8684	.9014	1.968252	9	.9344	.9589	2.095237	9	.9895	.9969	2.732519	7
9	6	.8909	.9371	1.906921	5	.9371	.9580	2.236064	9	.9832	.9944	2.581984	8
9	5	.8996	.9271	2.078693	5	.9271	.9720	2.093198	5	.9895	1	2.788864	8
9	4	.8322	.9021	1.805277	7	.9021	.9510	1.900286	7	.9790	1	2.596293	5
9	3	.8409	.9091	1.690305	5	.9091	.9545	1.999996	8	.9545	1	2.366426	7
9	2	.8909	1	2.068277	5	.8909	1	2.068277	5	.8909	1	2.068277	5
10	10	.8887	.9115	1.951796	9	.9319	.9595	2.247325	8	.9874	.9928	2.738606	6
10	9	.8798	.9010	2.057129	9	.9437	.9597	2.205804	9	.9893	.9942	2.809325	7
10	8	.8897	.9201	2.028367	5	.9409	.9569	2.333446	9	.9838	.9905	2.683280	7
10	7	.8707	.9107	1.913509	6	.9377	.9571	2.226730	5	.9838	.9938	2.671569	8
10	6	.8605	.9073	1.866660	6	.9292	.9580	2.088931	6	.9895	.9965	2.732514	9
10	5	.8911	.9281	1.936484	7	.9281	.9814	2.236064	6	.9814	.9930	2.561732	5
10	4	.8701	.9301	1.940216	8	.9301	.9650	2.049389	8	.9850	1	2.732519	6
10	3	.8776	.9301	1.828347	5	.9301	.9650	2.133068	9	.9650	1	2.497991	8
10	2	.8485	.9091	1.833026	7	.9091	1	2.190889	6	.9091	1	2.190889	6

$\theta = .25$ (continued) $\sqrt{MN/(M+N)} W_{M,N}^+$

15 - 500

M	N	P(z.9)	P(z.9)	z.9	D	P(z.95)	P(z.95)	z.95	D	P(z.99)	P(z.99)	z.99	D
15	15	.8899	.9104	2.148342	6	.9474	.9540	2.323785	8	.9874	.9904	2.788863	8
15	14	.8974	.9232	2.081021	7	.9409	.9519	2.374630	7	.9865	.9901	2.795149	8
15	13	.8843	.9130	2.011077	7	.9416	.9558	2.296813	7	.9896	.9924	2.844091	7
15	12	.8983	.9146	2.078457	7	.9341	.9508	2.215639	8	.9889	.9921	2.762508	7
15	11	.8882	.9015	1.984786	7	.9429	.9546	2.327569	7	.9880	.9928	2.778701	8
15	10	.8970	.9194	2.041237	7	.9472	.9566	2.288019	7	.9892	.9923	2.796294	8
20	20	.8936	.9053	2.080623	7	.9452	.9561	2.390451	7	.9884	.9903	2.912872	8
20	19	.8913	.9035	2.082496	7	.9479	.9506	2.399391	7	.9881	.9907	2.846872	8
20	18	.8966	.9027	2.064013	7	.9447	.9501	2.299964	7	.9889	.9908	2.910970	7
20	17	.8948	.9016	2.111073	7	.9497	.9556	2.429547	7	.9893	.9906	2.897456	8
20	16	.8996	.9068	2.103502	7	.9476	.9520	2.371703	8	.9888	.9908	2.868548	8
20	15	.8813	.9178	2.091644	7	.9427	.9524	2.330456	8	.9886	.9915	2.840562	8
25	25	.8981	.9022	2.089784	7	.9495	.9521	2.425355	7	.9897	.9906	2.946277	8
25	24	.8995	.9028	2.146663	7	.9489	.9542	2.444417	8	.9891	.9903	3.001710	8
25	23	.8962	.9017	2.099480	8	.9487	.9525	2.452055	7	.9895	.9904	2.948499	8
25	22	.8962	.9037	2.149519	7	.9461	.9503	2.446064	8	.9900	.9910	2.915005	8
25	21	.8967	.9013	2.072035	7	.9473	.9550	2.407483	7	.9892	.9901	2.919569	8
25	20	.8985	.9070	2.131319	7	.9484	.9556	2.449484	7	.9892	.9902	2.939728	8
30	20	.8974	.9077	2.143197	8	.9487	.9505	2.435992	8	.9895	.9906	3.038212	8
30	29	.8972	.9000	2.176025	8	.9469	.9507	2.479770	8	.9896	.9901	2.994507	8
30	28	.8983	.9012	2.125330	8	.9458	.9501	2.427483	7	.9886	.9900	2.943007	8
30	27	.8910	.9004	2.130333	7	.9483	.9505	2.473093	7	.9892	.9900	3.025780	8
30	26	.8959	.9027	2.095519	8	.9485	.9513	2.398618	7	.9898	.9906	2.985170	8
30	25	.8993	.9022	2.134530	8	.9473	.9508	2.482947	7	.9898	.9914	2.994556	8
35	35	.8967	.9012	2.151483	8	.9490	.9509	2.418963	8	.9894	.9902	2.988069	8
35	34	.8994	.9045	2.097262	8	.9486	.9500	2.439960	7	.9898	.9902	3.018046	8
35	33	.8976	.9008	2.153479	8	.9469	.9508	2.428471	8	.9899	.9903	3.026474	8
35	32	.8988	.9013	2.097488	8	.9491	.9508	2.433118	7	.9894	.9900	3.030095	8
35	31	.8975	.9001	2.126106	8	.9486	.9506	2.419558	8	.9899	.9904	3.003704	8
35	30	.8989	.9037	2.095047	8	.9491	.9506	2.418671	7	.9894	.9904	2.992335	8
40	40	.8974	.9035	2.121453	8	.9500	.9521	2.479114	7	.9896	.9901	3.006366	8
40	39	.8998	.9017	2.148612	8	.9489	.9503	2.440239	8	.9897	.9901	3.044987	8
40	38	.8998	.9017	2.113754	8	.9496	.9518	2.475986	7	.9898	.9901	3.034829	8
40	37	.8994	.9012	2.149215	8	.9488	.9501	2.422312	8	.9898	.9903	3.044672	8
40	36	.8985	.9013	2.122190	8	.9496	.9508	2.448950	7	.9896	.9901	2.986234	8
40	35	.8978	.9007	2.122915	8	.9492	.9504	2.424494	7	.9897	.9900	3.039490	8
45	45	.8995	.9027	2.151651	8	.9497	.9510	2.452755	8	.9898	.9901	3.043797	8
45	44	.8997	.9031	2.158836	8	.9496	.9508	2.472516	8	.9899	.9901	3.073029	8
45	43	.8985	.9002	2.143591	8	.9483	.9505	2.455378	8	.9900	.9903	3.027972	8
45	42	.8999	.9023	2.166723	8	.9486	.9515	2.470125	8	.9898	.9901	3.064728	8
45	41	.8998	.9018	2.158025	8	.9495	.9504	2.459195	7	.9899	.9903	3.021163	8
45	40	.8990	.9006	2.133925	8	.9497	.9507	2.462650	7	.9898	.9901	3.052642	8
50	50	.8987	.9044	2.182175	8	.9496	.9506	2.477698	8	.9898	.9905	3.075342	8
50	49	.8990	.9006	2.146054	8	.9476	.9502	2.480402	7	.9899	.9901	3.079273	8
50	48	.8987	.9000	2.135232	8	.9489	.9500	2.449984	7	.9898	.9901	3.062879	8
50	47	.8982	.9032	2.148523	8	.9485	.9503	2.467554	8	.9900	.9902	3.058764	8
50	46	.8990	.9002	2.175885	8	.9473	.9503	2.438462	8	.9899	.9901	3.059521	8
50	45	.8997	.9011	2.142386	8	.9494	.9502	2.491106	7	.9899	.9901	3.078716	8
100	100	.8996	.9001	2.160246	5	.9495	.9501	2.483003	8	.9897	.9901	3.103203	8
500	500	.9000	.9001	2.192262	6	.9500	.9500	2.522723	8	.9900	.9900	3.137082	8

$$\theta = 0 / .01 / .05 \quad \sqrt{MN/(M+N)} W_{M,N}$$

10 - 45

M N P(z._{.9}) P(z._{.9}) z._{.9} D P(z._{.95}) P(z._{.95}) z._{.95} D P(z._{.99}) P(z._{.99}) z._{.99} D
See W_{M,N} for θ = 0.

θ = .01 (see θ = 0 for smaller values of M)

100 100 .8984 .9010 2.789056 8 .9495 .9502 3.011905 5 .9899 .9900 3.496298 5
500 500 .8996 .9007 2.926527 5 .9495 .9503 3.178208 5 .9900 .9900 3.662334 5

θ = .05 (see θ = 0 for smaller values of M)

10	10	.8813	.9343	2.344035	8 .9343	.9522	2.581984	7 .9893	.9961	3.146266	6
10	9	.8731	.9034	2.205804	9 .9376	.9584	2.556737	7 .9884	.9939	3.002796	6
10	8	.8701	.9058	2.347866	9 .9358	.9569	2.439517	8 .9899	.9950	3.027148	7
10	7	.8976	.9284	2.265026	5 .9459	.9675	2.608386	8 .9826	.9905	2.886168	8
10	6	.8749	.9161	2.367453	5 .9423	.9685	2.472279	5 .9810	.9930	2.933331	8
10	5	.8561	.9394	2.236064	6 .9394	.9594	2.561732	5 .9860	.9960	2.927695	9
10	4	.8741	.9061	2.366431	7 .9061	.9700	2.432075	6 .9700	.9900	2.732519	6
10	3	.8601	.9301	2.133068	9 .9301	.9720	2.497991	8 .9720	1	2.962258	6
10	2	.8182	.9091	2.190889	6 .9091	1	2.683280	5 .9091	1	2.683280	5
15	15	.8925	.9191	2.477166	5 .9373	.9504	2.652067	9 .9861	.9914	3.098386	9
15	14	.8917	.9007	2.419673	7 .9406	.9505	2.657223	9 .9900	.9916	3.195054	9
15	13	.8823	.9041	2.406534	8 .9467	.9542	2.654931	9 .9866	.9902	3.100610	9
15	12	.8827	.9031	2.464744	7 .9455	.9535	2.598076	5 .9878	.9904	3.065335	9
15	11	.8966	.9161	2.391645	7 .9497	.9565	2.688571	9 .9859	.9901	3.109498	9
15	10	.8923	.9160	2.485337	7 .9440	.9502	2.545875	5 .9900	.9926	3.105167	8
20	20	.8987	.9070	2.542563	7 .9476	.9553	2.760259	5 .9872	.9903	3.186959	5
20	19	.8967	.9033	2.491825	7 .9449	.9516	2.749011	9 .9899	.9909	3.219319	5
20	18	.8901	.9021	2.532286	7 .9491	.9532	2.757078	9 .9899	.9909	3.253447	5
20	17	.8868	.9007	2.467197	8 .9475	.9512	2.745368	9 .9889	.9902	3.180658	5
20	16	.8833	.9016	2.448279	8 .9462	.9505	2.683274	9 .9891	.9904	3.174892	9
20	15	.8930	.9003	2.484279	7 .9493	.9610	2.788862	9 .9899	.9909	3.231544	5
25	25	.8874	.9015	2.576729	8 .9432	.9503	2.828423	5 .9899	.9915	3.311327	5
25	24	.8955	.9062	2.561975	8 .9487	.9538	2.799997	5 .9896	.9901	3.283810	5
25	23	.8982	.9040	2.563553	8 .9472	.9504	2.749647	5 .9893	.9906	3.250980	9
25	22	.8942	.9057	2.532098	8 .9484	.9507	2.787050	9 .9898	.9904	3.323183	5
25	21	.8965	.9009	2.586718	8 .9479	.9509	2.790875	5 .9892	.9901	3.253275	5
25	20	.8972	.9011	2.533955	8 .9489	.9532	2.789934	9 .9900	.9914	3.287308	5
30	30	.8868	.9096	2.581985	8 .9482	.9545	2.820314	5 .9898	.9909	3.286335	5
30	29	.8992	.9002	2.540980	8 .9496	.9512	2.786832	9 .9897	.9902	3.288573	5
30	28	.8996	.9023	2.573542	8 .9479	.9501	2.777412	5 .9899	.9904	3.278530	5
30	27	.8916	.9002	2.547258	8 .9498	.9535	2.813650	9 .9896	.9901	3.301188	5
30	26	.8971	.9013	2.561233	8 .9446	.9517	2.784569	5 .9892	.9900	3.248184	5
30	25	.8957	.9000	2.542741	8 .9500	.9540	2.793098	9 .9897	.9905	3.316624	5
35	35	.8986	.9048	2.621583	8 .9469	.9505	2.846371	5 .9899	.9905	3.359000	5
35	34	.8973	.9001	2.583537	8 .9478	.9514	2.829075	5 .9898	.9903	3.328848	5
35	33	.8984	.9023	2.639676	8 .9496	.9507	2.867230	5 .9895	.9901	3.324781	5
35	32	.8995	.9034	2.594921	8 .9496	.9518	2.837435	5 .9898	.9904	3.305329	5
35	31	.8983	.9017	2.581086	8 .9492	.9512	2.828540	5 .9897	.9903	3.309601	5
35	30	.8935	.9008	2.593088	8 .9498	.9511	2.832462	5 .9897	.9901	3.322165	5
40	40	.8998	.9028	2.653298	8 .9479	.9503	2.889983	5 .9897	.9901	3.355147	5
40	39	.8987	.9001	2.629184	8 .9488	.9500	2.869374	5 .9896	.9901	3.341112	5
40	38	.8986	.9026	2.623474	8 .9495	.9504	2.872474	5 .9897	.9902	3.350037	5
40	37	.8989	.9014	2.635697	8 .9489	.9520	2.873666	5 .9896	.9903	3.335859	5
40	36	.8985	.9000	2.610223	8 .9499	.9512	2.855678	5 .9896	.9900	3.337409	5
40	35	.8988	.9004	2.603861	8 .9499	.9508	2.872336	5 .9899	.9902	3.339556	5
45	45	.8980	.9011	2.658352	8 .9489	.9527	2.908374	5 .9900	.9904	3.380613	5
45	44	.8981	.9010	2.657536	8 .9492	.9502	2.888121	5 .9899	.9902	3.368466	5
45	43	.8987	.9000	2.644794	8 .9494	.9506	2.871076	5 .9898	.9901	3.405520	5
45	42	.8996	.9005	2.663692	8 .9494	.9500	2.879867	5 .9899	.9901	3.359984	5
45	41	.8963	.9027	2.634930	8 .9493	.9502	2.891464	5 .9899	.9900	3.366925	5
45	40	.8995	.9015	2.661453	8 .9494	.9502	2.894621	5 .9899	.9902	3.370232	5

$\theta = 0.05 / .1$ $\sqrt{MN/(M+N)} W_{M,N}$ $50 - 500 / 5 - 9$

M N P(z.9) P(z.9) z.9 D P(z.95) P(z.95) z.95 D P(z.99) P(z.99) z.99 D

 $\theta = .05$ (continued)

50	50	.8991	.9025	2.666661	8	.9489	.9508	2.896826	5	.9897	.9902	3.379627	5
50	49	.8998	.9021	2.653292	8	.9499	.9503	2.914943	5	.9900	.9901	3.377394	5
50	48	.8998	.9021	2.644345	8	.9484	.9519	2.891825	5	.9899	.9901	3.385744	5
50	47	.8966	.9010	2.658960	8	.9495	.9507	2.873315	5	.9899	.9901	3.366967	5
50	46	.8941	.9004	2.635620	8	.9495	.9503	2.884155	5	.9900	.9901	3.360853	5
50	45	.8998	.9014	2.640611	8	.9497	.9514	2.897347	5	.9900	.9901	3.375884	5
100	100	.8997	.9003	2.736859	8	.9497	.9501	2.981947	5	.9899	.9900	3.472314	5
500	500	.9000	.9000	2.838107	5	.9499	.9500	3.098615	5	.9900	.9900	3.610451	5

 $\theta = .1$ (see $\theta = 0$ for smaller values of M)

5	5	.8333	.9524	2.070193	9	.8333	.9524	2.070193	9	.9524	1	2.581984	7
5	4	.7619	.9206	1.897366	5	.9206	1	2.399993	8	.9206	1	2.399993	8
5	3	.8571	1	2.190886	5	.8571	1	2.190886	5	.8571	1	2.190886	5
5	2	.7143	1	1.932183	8	.7143	1	1.932183	8	.7143	1	1.932183	8
6	6	.8874	.9394	2.309397	9	.9394	.9848	2.449480	9	.9848	1	2.927695	7
6	5	.8225	.9091	2.100528	5	.9091	.9740	2.288684	5	.9740	1	2.763848	9
6	4	.8571	.9524	2.108181	6	.8571	.9524	2.108181	6	.9524	1	2.581984	5
6	3	.7619	.9048	1.897361	9	.9048	1	2.371701	7	.9048	1	2.371701	7
6	2	.7857	1	2.108181	5	.7857	1	2.108181	5	.7857	1	2.108181	5
7	7	.8159	.9138	2.160243	6	.9138	.9586	2.366431	5	.9790	.9953	2.788861	9
7	6	.8741	.9324	2.225394	6	.9324	.9674	2.489542	5	.9674	.9918	2.638991	5
7	5	.8838	.9470	2.276400	7	.9470	.9848	2.474358	6	.9848	1	2.927695	5
7	4	.7879	.9091	2.013658	9	.9091	.9697	2.288685	8	.9697	1	2.746424	6
7	3	.8333	.9333	2.070193	5	.9333	1	2.535457	8	.9333	1	2.535457	8
7	2	.8333	1	2.267786	6	.8333	1	2.267786	6	.8333	1	2.267786	6
8	8	.8812	.9246	2.309397	6	.9246	.9681	2.519758	6	.9855	.9936	2.999995	5
8	7	.8819	.9192	2.324172	7	.9192	.9518	2.351452	6	.9888	.9975	2.958038	5
8	6	.8741	.9241	2.160239	8	.9241	.9574	2.415222	7	.9814	.9953	2.806237	6
8	5	.8741	.9207	2.253461	8	.9207	.9674	2.433745	8	.9674	.9907	2.638987	7
8	4	.8424	.9394	2.165058	5	.9394	.9798	2.449480	9	.9798	1	2.898269	7
8	3	.8788	.9515	2.224858	6	.8788	.9515	2.224858	6	.9515	1	2.686768	5
8	2	.8667	1	2.415227	7	.8667	1	2.415227	7	.8667	1	2.415227	7
9	9	.8854	.9027	2.357021	7	.9027	.9531	2.417466	7	.9887	.9951	2.999994	5
9	8	.8984	.9301	2.265026	8	.9301	.9531	2.509241	7	.9825	.9917	2.870957	6
9	7	.8916	.9213	2.378350	8	.9497	.9717	2.519761	7	.9851	.9937	2.984126	6
9	6	.8242	.9161	2.236064	9	.9161	.9520	2.324167	9	.9888	.9972	2.958034	7
9	5	.8541	.9141	2.093198	5	.9441	.9790	2.577578	9	.9790	.9940	2.788864	8
9	4	.8797	.9580	2.303545	6	.8797	.9580	2.303545	6	.9860	1	3.040460	9
9	3	.8182	.9091	1.999996	8	.9091	.9636	2.366426	7	.9636	1	2.828422	6
9	2	.8909	1	2.553138	9	.8909	1	2.553138	9	.8909	1	2.553138	9

$\theta = .1$ (continued) $\sqrt{MN/(M+N)} \tilde{W}_{M,N}$

10 - 40

M	N	P(z _{.9})	P(z̄ _{.9})	z _{.9}	D	P(z _{.95})	P(z̄ _{.95})	z _{.95}	D	P(z _{.99})	P(z̄ _{.99})	z _{.99}	D
10	10	.8813	.9343	2.344039	8	.9343	.9522	2.581984	7	.9893	.9961	3.146266	6
10	9	.8731	.9034	2.205804	9	.9376	.9584	2.556737	7	.9884	.9939	3.002796	6
10	8	.8701	.9058	2.347866	9	.9358	.9569	2.439517	8	.9899	.9950	3.027148	7
10	7	.8676	.9284	2.265026	5	.9459	.9675	2.608386	8	.9826	.9905	2.886168	8
10	6	.8749	.9161	2.367453	5	.9423	.9685	2.472279	5	.9810	.9930	2.933331	8
10	5	.8561	.9394	2.236064	6	.9394	.9594	2.561732	5	.9860	.9960	2.927695	9
10	4	.8741	.9061	2.366431	7	.9061	.9700	2.432075	6	.9700	1	2.732519	6
10	3	.8601	.9301	2.133068	9	.9301	.9720	2.497991	8	.9720	1	2.962258	6
10	2	.8182	.9091	2.190889	6	.9091	1	2.683280	5	.9091	1	2.683280	5
15	15	.8930	.9119	2.449489	5	.9424	.9592	2.652069	9	.9898	.9922	3.098378	9
15	14	.8998	.9095	2.419675	7	.9440	.9540	2.657224	9	.9897	.9923	3.174198	9
15	13	.8967	.9102	2.306544	8	.9477	.9539	2.652520	8	.9885	.9911	3.066356	9
15	12	.8952	.9237	2.464748	7	.9449	.9502	2.497636	5	.9895	.9922	3.065332	8
15	11	.8920	.9057	2.342722	7	.9435	.9529	2.650380	8	.9869	.9909	3.075460	9
15	10	.8767	.9008	2.294152	8	.9441	.9566	2.545867	8	.9894	.9920	3.061858	9
20	20	.8865	.9047	2.478742	7	.9404	.9502	2.656844	9	.9893	.9907	3.186959	9
20	19	.8952	.9009	2.471597	7	.9471	.9501	2.728069	9	.9893	.9914	3.171416	5
20	18	.8969	.9046	2.493661	7	.9444	.9521	2.714713	9	.9896	.9905	3.248922	9
20	17	.8938	.9078	2.467200	8	.9434	.9502	2.708933	9	.9897	.9910	3.179445	9
20	16	.8900	.9067	2.399992	8	.9458	.9561	2.662558	9	.9899	.9912	3.174892	9
20	15	.8876	.9047	2.456168	8	.9465	.9505	2.732840	9	.9899	.9915	3.155242	5
25	25	.8982	.9005	2.545583	7	.9456	.9526	2.777459	5	.9885	.9902	3.204940	5
25	24	.8999	.9036	2.525614	7	.9490	.9526	2.763904	9	.9897	.9908	3.253304	5
25	23	.8974	.9016	2.504570	8	.9490	.9548	2.745811	9	.9900	.9908	3.213438	5
25	22	.8967	.9007	2.475997	8	.9477	.9502	2.750869	9	.9898	.9908	3.170087	5
25	21	.8992	.9037	2.466327	7	.9490	.9524	2.675115	9	.9898	.9906	3.244110	9
25	20	.8993	.9119	2.487467	8	.9495	.9526	2.757707	9	.9896	.9905	3.203243	5
30	30	.8960	.9120	2.581987	8	.9494	.9532	2.817180	5	.9895	.9901	3.279564	5
30	29	.8964	.9074	2.540978	8	.9480	.9533	2.770841	5	.9896	.9901	3.262785	5
30	28	.8994	.9012	2.545237	8	.9497	.9519	2.777407	5	.9896	.9902	3.262735	5
30	27	.8967	.9002	2.515930	8	.9495	.9511	2.792786	9	.9898	.9904	3.293592	5
30	26	.8986	.9013	2.548157	8	.9473	.9564	2.784569	5	.9898	.9906	3.248184	5
30	25	.8971	.9000	2.533617	8	.9498	.9521	2.780729	9	.9895	.9901	3.226618	5
35	35	.8931	.9033	2.561736	8	.9491	.9521	2.799167	5	.9895	.9903	3.308106	5
35	34	.8989	.9022	2.563604	8	.9498	.9510	2.808865	5	.9897	.9901	3.294606	5
35	33	.8985	.9007	2.530567	8	.9493	.9511	2.819228	9	.9898	.9901	3.297518	5
35	32	.8984	.9004	2.562937	8	.9487	.9512	2.808550	5	.9897	.9901	3.288755	5
35	31	.8966	.9007	2.546339	8	.9495	.9509	2.793386	9	.9895	.9901	3.249343	5
35	30	.8990	.9012	2.550915	7	.9452	.9502	2.796340	9	.9898	.9902	3.305529	5
40	40	.8982	.9033	2.581983	8	.9497	.9517	2.864459	9	.9894	.9901	3.341867	5
40	39	.8995	.9009	2.594046	8	.9499	.9508	2.844281	5	.9898	.9901	3.326882	5
40	38	.8970	.9025	2.588708	8	.9495	.9518	2.837070	5	.9897	.9902	3.301735	5
40	37	.8991	.9004	2.602679	8	.9495	.9510	2.842478	5	.9898	.9905	3.323741	5
40	36	.8992	.9010	2.574154	8	.9492	.9507	2.826069	5	.9899	.9903	3.332631	5
40	35	.8989	.9001	2.598192	8	.9493	.9511	2.834733	5	.9898	.9902	3.314846	5

$\theta = 0.1 / .25$ $\sqrt{MN/(M+N)} \tilde{w}_{M,N}$ $45 -500 / 2 - 9$

M	N	P(z.9)	P(z.9)	z.9	D P(z.95)	P(z.95)	z.95	D P(z.99)	P(z.99)	z.99	D
---	---	--------	--------	-----	-----------	---------	------	-----------	---------	------	---

 $\theta = .1$ (continued)

45	45	.8979	.9016	2.588728	8	.9495	.9517	2.860383	5	.9899	.9904	3.354102	5
45	44	.8989	.9007	2.606463	8	.9493	.9504	2.865445	5	.9895	.9901	3.318955	5
45	43	.8977	.9016	2.611430	8	.9497	.9506	2.852728	5	.9899	.9902	3.326269	5
45	42	.8986	.9007	2.598801	8	.9481	.9511	2.867537	5	.9899	.9902	3.351490	5
45	41	.8993	.9006	2.581444	8	.9494	.9502	2.829832	5	.9898	.9903	3.318489	5
45	40	.8983	.9052	2.603958	8	.9498	.9506	2.857039	5	.9898	.9901	3.331101	5
50	50	.8990	.9010	2.625854	8	.9495	.9511	2.881951	5	.9896	.9900	3.377599	5
50	49	.8977	.9014	2.634608	8	.9498	.9506	2.885253	5	.9895	.9900	3.340310	5
50	48	.8995	.9009	2.624761	8	.9498	.9508	2.867625	5	.9900	.9903	3.376226	5
50	47	.8997	.9009	2.623080	8	.9478	.9508	2.862856	5	.9900	.9902	3.357593	5
50	46	.8998	.9008	2.635529	8	.9492	.9505	2.861924	5	.9895	.9901	3.340571	5
50	45	.8963	.9030	2.607892	8	.9493	.9500	2.861921	5	.9897	.9901	3.355481	5
100	100	.8998	.9004	2.693605	8	.9500	.9512	2.964997	5	.9900	.9901	3.459950	5
500	500	.9000	.9000	2.742831	5	.9500	.9500	3.012909	5	.9900	.9900	3.545579	5

 $\theta = .25$

2	2	.8667	1	1.999992	7	.6667	1	1.999992	7	.6667	1	1.999992	7
3	3	.6000	1	1.732044	6	.6000	1	1.732044	6	.6000	1	1.732044	6
3	2	.4000	1	1.490709	9	.4000	1	1.490709	9	.4000	1	1.490709	9
4	4	.8571	1	2.190887	6	.8571	1	2.190887	6	.8571	1	2.190887	6
4	3	.7714	1	1.984305	8	.7714	1	1.984305	8	.7714	1	1.984305	8
4	2	.6000	1	1.732044	6	.6000	1	1.732044	6	.6000	1	1.732044	6
5	5	.8333	.9524	2.070193	9	.8333	.9524	2.070193	9	.9524	1	2.581984	7
5	4	.7619	.9206	1.897366	5	.9206	1	2.399993	8	.9206	1	2.399993	8
5	3	.8571	1	2.190886	5	.8571	1	2.190886	5	.8571	1	2.190886	5
5	2	.7143	1	1.932183	8	.7143	1	1.932183	8	.7143	1	1.932183	8
6	6	.8874	.9394	2.309397	9	.9394	.9848	2.449480	9	.9848	1	2.927695	7
6	5	.8225	.9091	2.100528	5	.9091	.9740	2.288684	5	.9740	1	2.763848	9
6	4	.8571	.9524	2.108181	6	.8571	.9524	2.108181	6	.9524	1	2.581984	5
6	3	.7619	.9048	1.897361	9	.9048	1	2.371701	7	.9048	1	2.371701	7
6	2	.7857	1	2.108181	5	.7857	1	2.108181	5	.7857	1	2.108181	5
7	7	.8648	.9301	2.160243	6	.9301	.9790	2.366431	5	.9790	1	2.788861	9
7	6	.8042	.9021	1.974462	7	.9021	.9674	2.225394	6	.9674	1	2.638991	5
7	5	.8586	.9470	2.070189	7	.9470	1	2.474358	6	.9470	1	2.474358	6
7	4	.7879	.9091	1.895211	9	.9091	1	2.288685	8	.9091	1	2.288685	8
7	3	.8333	1	2.070193	5	.8333	1	2.070193	5	.8333	1	2.070193	5
7	2	.6667	1	1.792838	8	.6667	1	1.792838	8	.6667	1	1.792838	8
8	8	.8486	.9008	2.065590	7	.9464	.9744	2.519758	6	.9744	.9930	2.696795	5
8	7	.8628	.9192	2.184653	7	.9192	.9627	2.351452	6	.9888	1	2.958038	5
8	6	.8741	.9441	2.160239	8	.9441	.9814	2.415222	7	.9814	1	2.806237	6
8	5	.7964	.9130	1.935261	5	.9130	.9674	2.253461	8	.9674	1	2.638987	7
8	4	.8586	.9394	2.070193	5	.9394	1	2.449480	9	.9394	1	2.449480	9
8	3	.8788	1	2.224858	6	.8788	1	2.224858	6	.8788	1	2.224858	6
8	2	.7333	1	1.936482	9	.7333	1	1.936482	9	.7333	1	1.936482	9
9	9	.8640	.9070	2.267783	7	.9367	.9613	2.417466	7	.9798	.9910	2.846046	6
9	8	.8638	.9099	2.176080	8	.9445	.9687	2.509241	7	.9864	.9963	2.870957	6
9	7	.8689	.9178	2.095237	9	.9497	.9790	2.519761	7	.9790	.9937	2.732519	7
9	6	.8741	.9161	2.236064	9	.9161	.9664	2.324167	9	.9888	1	2.958034	7
9	5	.8541	.9441	2.093198	5	.9441	.9790	2.415220	9	.9790	1	2.788864	8
9	4	.8042	.9021	1.900286	7	.9021	.9580	2.225390	6	.9580	1	2.596293	5
9	3	.8182	.9091	1.999996	8	.9091	1	2.366426	7	.9091	1	2.366426	7
9	2	.7818	1	2.068277	5	.7818	1	2.068277	5	.7818	1	2.068277	5

M	N	P(z _{.9})	P(z̄ _{.9})	z _{.9}	D	P(z _{.95})	P(z̄ _{.95})	z _{.95}	D	P(z _{.99})	P(z̄ _{.99})	z _{.99}	D
10	10	.8638	.9191	2.247325	B	.9434	.9617	2.581984	7	.9856	.9927	2.927695	6
10	9	.8875	.9193	2.205804	9	.9420	.9631	2.518472	7	.9884	.9952	3.002796	6
10	8	.8818	.9138	2.333446	9	.9445	.9675	2.439517	8	.9809	.9925	2.846045	7
10	7	.8754	.9142	2.226730	5	.9488	.9675	2.547718	9	.9877	.9963	2.886168	8
10	6	.8585	.9161	2.088931	6	.9423	.9790	2.472279	5	.9790	.9930	2.732514	9
10	5	.8561	.9627	2.236064	6	.8561	.9627	2.236064	6	.9860	1	2.927695	9
10	4	.8601	.9301	2.049389	8	.9301	.9700	2.366431	7	.9700	1	2.732519	6
10	3	.8601	.9301	2.133068	9	.9301	1	2.497991	8	.9301	1	2.497991	8
10	2	.8182	1	2.190889	6	.8182	1	2.190889	6	.8182	1	2.190889	6
15	15	.8949	.9082	2.323786	6	.9398	.9507	2.556032	9	.9889	.9925	3.021657	9
15	14	.8821	.9038	2.374627	7	.9459	.9553	2.535284	9	.9893	.9928	2.992506	9
15	13	.8834	.9116	2.296810	7	.9399	.9520	2.572581	8	.9894	.9932	3.066351	9
15	12	.8686	.9016	2.215639	8	.9443	.9610	2.497632	8	.9842	.9902	2.928254	9
15	11	.8860	.9093	2.327573	7	.9442	.9582	2.450070	9	.9898	.9945	2.935794	8
15	10	.8945	.9134	2.288015	7	.9498	.9626	2.545869	8	.9846	.9912	2.800559	9
20	20	.8908	.9122	2.390453	6	.9487	.9533	2.651966	9	.9882	.9915	3.162272	9
20	19	.8959	.9013	2.399386	8	.9404	.9517	2.595445	9	.9882	.9902	3.092127	9
20	18	.8895	.9003	2.299963	8	.9498	.9556	2.599142	8	.9883	.9910	3.019933	9
20	17	.8994	.9112	2.429542	7	.9477	.9527	2.614971	9	.9893	.9916	3.121657	9
20	16	.8954	.9041	2.371707	8	.9427	.9512	2.624997	9	.9882	.9902	3.060679	9
20	15	.8857	.9049	2.330453	7	.9486	.9588	2.561737	9	.9884	.9908	3.014382	9
25	25	.8991	.9043	2.425355	7	.9482	.9526	2.649064	9	.9896	.9907	3.149702	9
25	24	.8981	.9086	2.444417	7	.9487	.9511	2.718331	9	.9890	.9901	3.112130	9
25	23	.8976	.9051	2.452055	7	.9486	.9515	2.686057	9	.9892	.9902	3.169415	9
25	22	.8924	.9008	2.446065	7	.9462	.9501	2.669665	9	.9894	.9909	3.129822	9
25	21	.8949	.9101	2.407484	7	.9456	.9533	2.633505	9	.9884	.9902	3.065758	9
25	20	.8969	.9112	2.449485	7	.9474	.9514	2.605796	9	.9896	.9910	3.134101	9
30	30	.8976	.9011	2.435991	8	.9490	.9510	2.738609	9	.9895	.9902	3.214797	5
30	29	.8939	.9016	2.479766	8	.9480	.9501	2.741594	9	.9900	.9908	3.213316	5
30	28	.8919	.9004	2.427485	8	.9481	.9514	2.694307	9	.9884	.9905	3.153223	9
30	27	.8967	.9010	2.473089	7	.9480	.9507	2.703231	9	.9900	.9907	3.187358	9
30	26	.8972	.9027	2.398616	8	.9471	.9500	2.647935	9	.9893	.9902	3.185199	9
30	25	.8948	.9017	2.482944	7	.9471	.9504	2.708011	9	.9898	.9906	3.155836	9
35	35	.8981	.9018	2.418961	8	.9487	.9504	2.700998	9	.9899	.9910	3.213693	9
35	34	.8973	.9001	2.439956	8	.9487	.9518	2.713050	9	.9896	.9901	3.235110	9
35	33	.8939	.9018	2.428476	8	.9497	.9517	2.669043	9	.9895	.9901	3.174093	9
35	32	.8984	.9017	2.433121	7	.9495	.9514	2.664516	9	.9897	.9904	3.221699	9
35	31	.8972	.9014	2.419553	8	.9493	.9515	2.688038	9	.9899	.9905	3.206271	9
35	30	.8982	.9014	2.418675	8	.9479	.9505	2.700287	9	.9897	.9906	3.182737	9
40	40	.8962	.9001	2.466618	8	.9494	.9524	2.727585	9	.9894	.9900	3.212875	9
40	39	.8980	.9008	2.440241	8	.9493	.9509	2.733963	9	.9897	.9901	3.273558	9
40	38	.8992	.9036	2.475984	8	.9489	.9503	2.723065	9	.9895	.9901	3.241824	9
40	37	.8978	.9002	2.422312	8	.9483	.9502	2.714061	9	.9899	.9907	3.260459	9
40	36	.8993	.9016	2.448949	8	.9495	.9510	2.736411	9	.9899	.9907	3.219251	9
40	35	.8984	.9010	2.424496	8	.9490	.9532	2.704213	9	.9895	.9900	3.192578	9
45	45	.8994	.9021	2.452761	8	.9495	.9515	2.751529	9	.9899	.9902	3.255902	9
45	44	.8992	.9016	2.472518	8	.9498	.9522	2.710952	9	.9897	.9900	3.279751	9
45	43	.8966	.9012	2.455377	8	.9491	.9502	2.744602	9	.9899	.9902	3.231605	5
45	42	.8972	.9031	2.470127	8	.9499	.9511	2.716575	9	.9897	.9901	3.262286	9
45	41	.8990	.9009	2.459192	8	.9496	.9507	2.741890	9	.9897	.9900	3.238484	9
45	40	.8995	.9016	2.462650	8	.9494	.9515	2.716326	9	.9897	.9901	3.259598	9
50	50	.8994	.9013	2.477696	8	.9490	.9502	2.735764	9	.9895	.9901	3.270847	9
50	49	.8953	.9005	2.480403	8	.9490	.9502	2.755113	9	.9896	.9901	3.268895	9
50	48	.8978	.9002	2.449985	8	.9496	.9507	2.746549	9	.9897	.9904	3.260541	9
50	47	.8971	.9006	2.467553	8	.9499	.9510	2.757227	9	.9900	.9903	3.304179	9
50	46	.8947	.9007	2.438465	8	.9495	.9505	2.744795	9	.9894	.9901	3.255123	9
50	45	.8989	.9006	2.491113	8	.9480	.9510	2.735209	9	.9897	.9903	3.264504	9
100	100	.8990	.9002	2.483005	9	.9495	.9502	2.775122	9	.9899	.9901	3.313039	9
500	500	.9000	.9001	2.522724	5	.9500	.9500	2.802861	9	.9900	.9900	3.365530	5

Appendix.

The purpose of this appendix is to summarize the algebraic results which we used in the preceding chapters. All proofs are straightforward verifications of the definitions. Hence, we give only some hints and leave the details to the reader. A more general approach including Eulerian polynomials can be found in [11]. The "Finite Operator Calculus" of G.-C. Rota, D. Kahaner and A. Odlyzko [14] is the fundamant of the whole theory.

Let \mathcal{P} be the algebra of polynomials over a field K with characteristic zero. In our rank test applications K always equals \mathbb{Z} , for the order tests choose $K = \mathbb{R}$. We will deal with linear operators $\mathcal{P} \rightarrow \mathcal{P}$ only, and omit the word "linear" in the sequel. For all $a \in K$ the shift operator is denoted by $E^a: p(x) \mapsto p(x+a)$. An operator Q on \mathcal{P} is a delta operator, if

Q is shift invariant: $QE^a = E^aQ \quad \forall a \in K$, and

Qx is a non-zero constant.

The derivative operator D is a delta operator if $K = \mathbb{R}$, and the following properties show how Q generalizes D :

$$(A.1) \quad Qa = 0 \quad \text{for every constant } a \quad [14, p.687]$$

$$(A.2) \quad \deg(Qp) = \deg(p)-1 \quad \text{for each } p \in \mathcal{P} \text{ with } \deg(p) \geq 1 \quad [14, p.687].$$

Hence, the kernel of Q consists only of the constant polynomials.

A sequence of polynomials $(s_n)_{n \in \mathbb{N}_0}$ is a Sheffer sequence for Q , if

(A.3) s_0 is a non-zero constant

(A.4) $Qs_n = s_{n-1}$ for all $n \geq 1$.

We make the convention $s_n = 0$ if $n < 0$. For instance, $(x^n/n!)$ is a Sheffer sequence for D .

Lemma A.1: If (s_n) is a Sheffer sequence for Q then $\deg(s_n) = n$.

Proof: (A.1)-(A.4) ■

Lemma A.2: If (s_n) and (t_n) are both Sheffer sequences for Q with the property

$$s_n(v_n) = t_n(v_n)$$

for a given sequence (v_n) in K , then the two sequences are equal.

Proof: Induction over n . Use $\ker(Q) = \text{constant functions}$ ■

(s_n) has roots in $v: \mathbb{N}_0 \rightarrow K$, say, if $s_n(v_n) = \delta_{0,n}$ for all $n \in \mathbb{N}_0$. The Sheffer sequence for Q with roots in 0 is called the basic sequence for Q and always denoted by (q_n) . Obviously,

(A.5) $(x^n/n!)$ is the basic sequence for D .

It is easy to verify that

(A.6) $\left(\binom{x+n-1}{n}\right)_{n \in \mathbb{N}_0}$ is the basic sequence for $V = I - E^{-1}$.

More examples can be found in [14].

Immediately from the shift-invariance follows: If (s_n) is a Sheffer sequence for Q with roots in v , then $(E^a s_n)$ is a Sheffer sequence for Q with roots in $v-a$.

Deeper than all the other results in this appendix is the following

Lemma A.3: If $v(n) = an+b$ ($a, b \in K$), then

$$s_n(x) := (x-an-b)(x-b)^{-1} q_n(x-b)$$

defines the Sheffer sequence for Q with roots in v .

(For $n = 0$ we have to define $\frac{0}{0} = 1$.)

Proof: See [14, p. 702]. ■

Now we come to a representation theorem for Sheffer sequences with roots in

$$v(i) := \begin{cases} \varphi(i) & \forall 0 \leq i \leq L \\ ci+d & \forall i > L, \end{cases}$$

where $L \in \mathbb{N}_0$; $c, d \in K$ and $\varphi: \mathbb{N}_0 \rightarrow R$ arbitrary.

Theorem A.1: If (s_n) is the Sheffer sequence for Q with roots in v as above, then

$$(A.7) \quad s_n(x) = \sum_{i=0}^L s_i (ci+d)(x-ci-d)(x-ci-d)^{-1} q_{n-i}(x-ci-d) \quad \forall n \in \mathbb{N}_0.$$

Proof: Check recurrence and side conditions, using lemma A.3

Corollary A.1: (Binomial Theorem). If (s_n) is the Sheffer- and (q_n) the basic sequence for Q , then

$$s_n(x+y) = \sum_{i=0}^n s_i(y)q_{n-i}(x) \quad \forall n \in \mathbb{N}_0.$$

Proof: Choose $c = 0$, $d = y$ and $L = \infty$ in (A.7)

Avoiding alternating summation in (A.7), it may be sometimes preferable to use the "outside method" (a term, introduced by J.L. Hodges (1957)):

$$(A.8) \quad s_n(x) = r_n(x) - \sum_{i=L+1}^n r_i(c_i+d)(x-cn-d)(x-c_i-d)^{-1}q_{n-i}(x-c_i-d)$$

where (r_n) is the Sheffer sequence for Q with roots in φ (follows by summation over all $i = 0, \dots, n$ in (A.7)).

Repeated use of (A.7) yields a representation of the Sheffer sequence (s_n) for Q with roots in the piecewise affine function

$$v(i) := ia_j + b_j \quad \forall L_j < i \leq L_{j+1},$$

where $-1 = L_0 < L_1 < \dots$, each L_j integer, and $a_j, b_j \in K$ for all $j \in \mathbb{N}_0$. Then for all $L_j < n \leq L_{j+1}$

$$(A.9) \quad s_n(x) = \sum_{k_j=0}^{L_1} \dots \sum_{k_1=0}^{L_1} p_j(x)p_{j-1}(v_j(k_j)) \dots p_0(v_1(k_1)),$$

if

$$p_i(x) = \frac{x - \nu_i(k_{i+1})}{x - \nu_i(k_i)} q_{k_{i+1} - k_i} (x - \nu_i(k_i)) ,$$

where $k_0 := 0$ and $k_{j+1} := n$. Because of its importance we explicitly write down the special case of (A.9) where

$$\nu(i) = \begin{cases} ia+b & \forall i = 0, \dots, L \\ ic+d & \forall i > L . \end{cases}$$

Then

$$(A.10) \quad s_n(x) = \sum_{i=0}^L \frac{i(c-a)+d-b}{ic+d-b} q_i(c_i+d-b) \frac{x-cn-d}{x-ci-d} q_{n-i}(x-ic-d) .$$

For $n \leq L$, the r.h.s. equals $(x-an-b)(x-b)^{-1} q_n(x-b)$ by lemma A.3.

Now we assume that K is completely ordered. Let $\mu: \mathbb{N}_0 \rightarrow K$ be a non decreasing function and $(t_{n,i})_{n,i} \in \mathbb{N}_0$ be a double sequence in \mathbb{P} with the properties

$$(A.11) \quad t_{n,i}(\mu_i) = t_{n,i+1}(\mu_i) \quad \forall 0 \leq i \leq r(n) := \min\{m \in \mathbb{N}_0 \mid \mu(m) = \mu(n)\},$$

$$t_{n,i} = 0 \quad \forall i > r(n) .$$

Define an associated sequence (f_n) to $(t_{n,i})$ by

$$(A.12) \quad f_n(x) := t_{n,i}(x) \quad \forall \mu_{i-1} < x \leq \mu_i \quad (\mu_{-1} := -\infty) .$$

We call (f_n) a μ -Sheffer sequence, if $(t_{m+n, r(m)})_{n \in \mathbb{N}_0}$ is a Sheffer

sequence for all $m \in \mathbb{N}_0$. From corollary A.1 we get a first representation of $f_n(x)$:

$$(A.13) \quad f_n(x) = \sum_{k=0}^n f_k(y) q_{n-k}(x-y) \quad \text{if } x, y \in [\mu_{i-1}, \mu_i] .$$

If (f_n) has roots in v , i.e.

$$(A.14) \quad f_n(v_n) = 0 \quad \forall n \in \mathbb{N}_0 ,$$

then any value $f_n(z)$ can be computed from (A.13) by stepping through all the intervals $[\mu_j, \mu_{j+1}]$ until z is enclosed. We give only a brief description of this trivial algorithm:

Algorithm A.1. Assume $f_{r(j)}(\mu_j), \dots, f_i(\mu_j)$ are already computed such that $j \leq n$ and $v_{i+1} > \mu_j$

a) If $v_{i+1} < \mu_{j+1}$ then define $x := v_{i+1}$, $y := \mu_j$, and compute $f_{r(j)}(v_{i+1}), \dots, f_i(v_{i+1})$ from (A.13). Of course, $f_{i+1}(v_{i+1}) = 0$. Therefore, the i -index increased by one, and it increases again if v_{i+2} lies also in the same interval (define $x = v_{i+2}$ and $y = v_{i+1}$). Finally a k is reached such that $\mu_j < v_k < \mu_{j+1} < v_{k+1}$ (the case $v_k = \mu_{j+1}$ is left to the reader). Then choose $x := \mu_{j+1}$, $y := v_k$, and compute $f_{r(j)}(\mu_{j+1}), \dots, f_k(\mu_{j+1})$ from (A.13). Now we are in the same situation as in the beginning.

b) If $v_{i+1} > \mu_{j+1} > \mu_j$ then define $x := \mu_{j+1}$, $y := \mu_j$, and compute $f_{r(j)}(\mu_{j+1}), \dots, f_k(\mu_{j+1})$ from (A.13). Again, we are in the same situation as in the beginning.

c) If $\mu_j = \mu_{j+1}$ increase j by one.

In special cases this algorithm can be simplified.

A one dimensional recursion can be obtained from

Theorem A.2: Let (f_n) be a μ -Sheffer sequence for Q (with basic sequence (q_n)). If (f_n) is associated to $(t_{n,i})$ then

$$(A.15) \quad t_{n,i}(x) = \sum_{k=i}^n f_k(\mu_k) q_{n-k}(x-\mu_k) \quad \text{for all } n \in \mathbb{N}_0 \text{ and } i = 0, \dots, n.$$

Proof: Verify side conditions (A.11).

See [26, theorem 4.1] for a general version of this theorem. The announced one dimensional recursion follows, when we write (A.15) as

$$(A.16) \quad f_n(x) = \sum' f_k(\mu_k) q_{n-k}(x-\mu_k) \quad \text{for all } n \in \mathbb{N}_0,$$

where the summation runs over all k such that $\mu_k > x$. Thus, a system of equations for the unknown $f_k(\mu_k)$ is obtained, if only one value $f_n(v_n)$ with $v_n \leq \mu_n$ is known for each n . By Cramer's rule, $f_n(\mu_n)$ can be expressed as a determinant:

Corollary A.2: If (f_n) is a μ -Sheffer- and (q_n) the basic sequence for Q , then

$$f_n(\mu_n) = \det(\alpha_{i,j})_{i,j=1,\dots,n+1}, \quad \text{where}$$

$$\alpha_{i,j} = \begin{cases} q_{i-j}((v_{i-1}-\mu_{j-1})_-) & \forall j = 1, \dots, n \\ f_{i-1}(v_{i-1}) & \text{if } j = n+1, \end{cases}$$

for any $v \leq \mu$. If, in addition, (f_n) has roots in v , then

$$(A.17) \quad f_n(\mu_n) = (-1)^n \det(q_{i+1-j}((v_i-\mu_{j-1})_-))_{i,j=1,\dots,n}.$$

References

- [1] Borokov, A.A., and Sycheva, N.M. (1968). On asymptotically optimal non-parametric criteria. Theory Prob. Appl. 13 359-393.
- [2] Canner, P.L. (1975). A simulation study of one- and two-sample Kolmogorov-Smirnov statistics with a particular weight function. J. Amer. Statist. Assoc. 70 209-211.
- [3] Doksum, K.A., and Sievers, G.L. (1976). Plotting with confidence: Graphical comparisons of two populations. Biometrika 63 421-434.
- [4] Epanechnikov, V.A. (1968). The significance level and power of the two-sided Kolmogorov test in the case of small sample sizes. Theory Probab. Appl. 13 686-690.
- [5] Hodges, J.L. (1957). The significance probability of the Smirnov two-sample test. Ark. Mat. 3 469-486.
- [6] Krewevas, G. (1965). Sur une classe de problèmes des dénombrement lies au treillis des partitions des entiers. Cahiers Bureau Univ. Recherche Opér., Inst. Statist. Univ. Paris.
- [7] Massey, F.J. (1950). A note on the estimation of a distribution function by confidence limits. Ann. Math. Statist. 21 116-119.
- [8] Massey, F.J. (1951). The distribution of the maximum deviation between two sample cumulative step functions. Ann. Math. Statist. 22 125-128.
- [9] Mohanty, S.G. (1971). A short proof of Steck's result on two-sample Smirnov statistics. Ann. Math. Statist. 42, 413-414.
- [10] Niederhausen, H. (1980). Sheffer polynomials for computing exact Kolmogorov-Smirnov and Renyi type distributions. To appear in Ann. Statist.

- [11] Niederhausen, H. (1980). Linear recurrences under side conditions.
To appear in European J. Combin.
- [12] Noé, M. (1972). The calculation of distributions of two-sided Kolmogorov-Smirnov type statistics. Ann. Math. Statist. 43 58-64.
- [13] Pitman, E.J.G. (1972). Simple proofs of Steck's determinantal expressions for probabilities in the Kolmogorov and Smirnov tests.
Bull. Austral. Math. Soc. 7 227-232.
- [14] Rota, G.-C., Kahaner, D., and Odlyzko, A. (1973). On the foundations of a combinatorial theory: VII. Finite operator calculus. J. Math. Anal. and Appl. 42 684-760.
- [15] Steck, G.P. (1969). The Smirnov two sample tests as rank tests.
Ann. Math. Statist. 40 1449-1466.
- [16] Steck, G.P. (1971). Rectangle probabilities for uniform order statistics and the probability that the empirical distribution function lies between two distribution functions. Ann. Math. Statist. 42 1-11.

UNCLASSIFIED

14/TR-298

SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER 298	2. GOVT ACCESSION NO. AD-A102052	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (INCLUDE SUBTITLE) 6 TABLES OF SIGNIFICANCE POINTS FOR THE VARIANCE-WEIGHTED KOLMOGOROV-SMIRNOV STATISTICS.	5. TYPE OF REPORT & PERIOD COVERED 9 TECHNICAL REPORT	
7. AUTHOR(s) 10 HEINRICH NIEDERHAUSEN	8. PERFORMING ORG. REPORT NUMBER	
9. PERFORMING ORGANIZATION NAME AND ADDRESS Department of Statistics Stanford University Stanford, CA 94305	10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS NR-042-267	
11. CONTROLLING OFFICE NAME AND ADDRESS OFFICE Of Naval Research Statistics & Probability Program Code 436 Arlington, VA 22217	12. REPORT DATE 11 19 FEB 1981	
14. MONITORING AGENCY NAME & ADDRESS(if different from Controlling Office) 12 61	13. NUMBER OF PAGES 56	
16. DISTRIBUTION STATEMENT (of this Report) APPROVED FOR PUBLIC RELEASE: DISTRIBUTION UNLIMITED.	15. SECURITY CLASS. (of this report) UNCLASSIFIED	
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)	15a. DECLASSIFICATION/DOWNGRADING SCHEDULE	
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Variance-weighted Kolmogorov-Smirnov test; Sheffer polynomials.		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) A Kolmogorov-Smirnov statistic with the weight factor $F(x)(1-F(x))$ is called "variance-weighted". We give tables of the exact significance points for various one and two sample cases.		